



Derivatives Monthly Statistics Report

For July 2007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	\$ / R On 17-March-08			Currency Future	7.2200	7.3023	7.2161	7.3023	500.00
02/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.1222	7.0402	7.1222	596.00
02/07/2007	\$ / R On 14-December-07			Currency Future	7.1300	7.2114	7.1275	7.2114	585.00
02/07/2007	ALBI On 07-February-08			Index Future	265.0900	262.7960	265.0900	262.7960	0.00
02/07/2007	ALBI On 02-August-07			Index Future	251.7800	249.5460	251.7820	249.5460	0.00
02/07/2007	ALBI On 01-November-07			Index Future	258.0100	255.7280	258.0140	255.7280	0.00
02/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	117799	98648	117799	98648	0.00
02/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	6899	10688	6899	10688	0.00
02/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	6196	2342	6196	2342	0.00
02/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	28376	46882	28376	46882	0.00
02/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	53831	39185	53831	39185	0.00
02/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	13691	21905	13691	21905	0.00
02/07/2007	CRD1 On 02-August-07			Index Future	108.1300	107.4120	108.1250	107.4120	10.00
02/07/2007	GOVI On 07-February-08			jGovi	264.9100	262.8170	264.9090	262.8170	30.00
02/07/2007	GOVI On 02-August-07			jGovi	252.6700	250.6760	252.6720	250.6760	69.00
02/07/2007	GOVI On 01-November-07			jGovi	258.4500	256.4055	258.4470	256.4055	118.00
02/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	31468	22273	31468	22273	0.00
02/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	32378	44103	32378	44103	0.00
02/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	121720	101762	121720	101762	0.00
02/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	2	0	2	0.00
02/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3933	1955	3933	1955	0.00
02/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	69463	87900	69463	87900	0.00
02/07/2007	ILBI On 02-August-07			Index Future	275.5400	278.3330	275.5440	278.3330	0.00

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02/07/2007	J153 On 31-August-10			jSwap	9.7600	9.9090	0.0677	0.0720	0.00
02/07/2007	J157 On 15-September-15			jSwap	9.3100	9.4420	0.0033	0.0113	0.00
02/07/2007	J186 On 21-December-26			jSwap	8.5300	8.6960	0.0949	0.1091	0.00
02/07/2007	J201 On 22-December-14			jSwap	9.3700	9.5180	0.0987	0.1058	0.00
02/07/2007	J203 On 15-September-17			jSwap	9.1400	9.2820	0.1110	0.1197	0.00
02/07/2007	J204 On 21-December-18			jSwap	9.0400	9.1840	0.1074	0.1167	0.00
02/07/2007	J207 On 15-January-20			jSwap	8.9800	9.1160	0.0761	0.0863	0.00
02/07/2007	JBAR On 21-December-05			jBar	9.7900	9.7750	0.0000	0.0000	0.00
02/07/2007	JFRA On 07-February-08			jFra	10.1000	10.2190	0.0246	0.0248	0.00
02/07/2007	JFRA On 02-August-07			jFra	9.8900	9.9230	0.0241	0.0241	0.00
02/07/2007	JFRA On 23-August-07			jFra	9.9100	9.9790	0.0186	0.0188	0.00
02/07/2007	JFRA On 01-November-07			jFra	10.1000	10.2100	0.0264	0.0267	0.00
02/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18807	19079	18807	19079	0.00
02/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12477	12448	12477	12448	0.00
02/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5820	5895	5820	5895	0.00
02/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
02/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	953	1039	953	1039	0.00
02/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	286	268	286	268	0.00
02/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6800	7083	6800	7083	0.00
02/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	1	1	1	0.00
02/07/2007	JN02 On 07-February-08			jNote	9.7800	9.9730	0.1751	0.1782	0.00
02/07/2007	JN02 On 02-August-07			jNote	9.9200	10.0650	0.1790	0.1813	0.00
02/07/2007	JN02 On 01-November-07			jNote	9.8800	10.0460	0.1781	0.1809	0.00
02/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23388	25676	23388	25676	0.00
02/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9375	8293	9375	8293	0.00
02/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13750	16018	13750	16018	0.00
02/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1631	1338	1631	1338	0.00
02/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21022	23340	21022	23340	0.00
02/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5240	4504	5240	4504	0.00
02/07/2007	JN05 On 07-February-08			jNote	9.3700	9.5330	0.3691	0.3741	0.00
02/07/2007	JN05 On 02-August-07			jNote	9.5000	9.6540	0.3731	0.3779	0.00
02/07/2007	JN05 On 01-November-07			jNote	9.4400	9.6070	0.3713	0.3763	0.00
02/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23623	28087	23623	28087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9241	7172	9241	7172	0.00
02/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11826	16970	11826	16970	0.00
02/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2202	1158	2202	1158	0.00
02/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22136	27117	22136	27117	0.00
02/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4792	3340	4792	3340	0.00
02/07/2007	JN10 On 07-February-08			jNote	8.9100	9.0660	0.5787	0.5845	0.00
02/07/2007	JN10 On 02-August-07			jNote	9.0400	9.1830	0.5842	0.5899	0.00
02/07/2007	JN10 On 01-November-07			jNote	8.9800	9.1330	0.5820	0.5878	0.00
02/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12895	17776	12895	17776	0.00
02/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	18481	13523	18481	13523	0.00
02/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	7079	13659	7079	13659	0.00
02/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	4689	1906	4689	1906	0.00
02/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10964	16399	10964	16399	0.00
02/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	12132	7842	12132	7842	0.00
02/07/2007	JROD On 31-July-07			jRod	9.0300	9.0440	0.0028	0.0033	0.00
02/07/2007	JROD On 31-August-07			jRod	9.4200	9.4470	0.0038	0.0043	0.00
02/07/2007	JROD On 28-September-07			jRod	9.7600	9.7750	0.0045	0.0050	0.00
02/07/2007	JROD On 31-October-07			jRod	9.5300	9.5310	0.0078	0.0082	0.00
02/07/2007	JROD On 30-November-07			jRod	9.7900	9.7820	0.0089	0.0094	0.00
02/07/2007	JROD On 31-December-07			jRod	9.9800	9.9720	0.0099	0.0103	0.00
02/07/2007	OTH1 On 02-August-07			Index Future	247.2600	244.9360	247.2600	244.9360	15.00
02/07/2007	R153 On 07-February-08			Bond Future	8.8800	9.0350	115.1274	114.7498	0.00
02/07/2007	R153 On 02-August-07			Bond Future	8.9200	9.0800	116.3715	115.9231	1,140.00
02/07/2007	R153 On 01-November-07			Bond Future	8.9200	9.0750	112.3485	111.9337	0.00
02/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4698	3751	4698	3751	0.00
02/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19610	22439	19610	22439	0.00
02/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5566	3517	5566	3517	0.00
02/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3322	5756	3322	5756	0.00
02/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1891	1291	1891	1291	0.00
02/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19346	22894	19346	22894	0.00
02/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	33502	37985	33502	37985	0.00
02/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2777	1579	2777	1579	0.00

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02/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6155	9440	6155	9440	0.00
02/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2260	1248	2260	1248	0.00
02/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7049	10521	7049	10521	0.00
02/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3217	2520	3217	2520	0.00
02/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24167	27246	24167	27246	0.00
02/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	634	301	634	301	0.00
02/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12514	16664	12514	16664	0.00
02/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	966	632	966	632	0.00
02/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25075	28889	25075	28889	0.00
02/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1812	972	1812	972	0.00
02/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8014	11658	8014	11658	0.00
02/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2123	1631	2123	1631	0.00
02/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	29155	32438	29155	32438	0.00
02/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	451	283	451	283	0.00
02/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31265	35244	31265	35244	0.00
02/07/2007	R157 On 07-February-08			Bond Future	8.2300	8.3850	134.8862	133.8364	477.00
02/07/2007	R157 On 02-August-07			Bond Future	8.3200	8.4800	135.4015	134.2989	11.00
02/07/2007	R157 On 01-November-07			Bond Future	8.2700	8.4300	131.6852	130.6071	0.00
02/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	12554	9674	12554	9674	0.00
02/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	44398	52015	44398	52015	0.00
02/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	17700	11485	17700	11485	0.00
02/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5305	10116	5305	10116	0.00
02/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	5815	3891	5815	3891	0.00
02/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	41692	50547	41692	50547	0.00
02/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	463	187	463	187	0.00
02/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	40781	51530	40781	51530	57.00
02/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	28255	20053	28255	20053	0.00
02/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2271	5094	2271	5094	0.00
02/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	2	1	2	1	0.00
02/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	77063	88087	77063	88087	0.00
02/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	8155	6120	8155	6120	0.00
02/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	57174	65638	57174	65638	0.00
02/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2894	1839	2894	1839	0.00

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02/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	56486	66211	56486	66211	0.00
02/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	5033	3676	5033	3676	0.00
02/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	71523	80664	71523	80664	0.00
02/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	31152	22541	31152	22541	0.00
02/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1800	4216	1800	4216	0.00
02/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	34094	25098	34094	25098	0.00
02/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1387	3417	1387	3417	0.00
02/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	46443	36313	46443	36313	0.00
02/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	432	1329	432	1329	0.00
02/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2894	1839	2894	1839	0.00
02/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	56486	66211	56486	66211	0.00
02/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1293	779	1293	779	0.00
02/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	72913	83180	72913	83180	0.00
02/07/2007	R186 On 07-February-08			Bond Future	8.0000	8.1250	125.6857	124.2185	0.00
02/07/2007	R186 On 02-August-07			Bond Future	8.0900	8.2200	124.7083	123.2397	5.00
02/07/2007	R186 On 01-November-07			Bond Future	8.0500	8.1800	127.6460	126.1790	0.00
02/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	28826	23496	28826	23496	0.00
02/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	57204	66545	57204	66545	0.00
02/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	27229	19094	27229	19094	0.00
02/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9192	15743	9192	15743	0.00
02/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	9311	6763	9311	6763	0.00
02/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	74408	86529	74408	86529	0.00
02/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	19085	15209	19085	15209	0.00
02/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	77432	88228	77432	88228	0.00
02/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	11921	9277	11921	9277	0.00
02/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	101303	113331	101303	113331	0.00
02/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4573	3194	4573	3194	0.00
02/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	100967	114257	100967	114257	0.00
02/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	43961	33118	43961	33118	0.00
02/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3937	7779	3937	7779	0.00
02/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	48548	37149	48548	37149	0.00
02/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3122	6409	3122	6409	0.00
02/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	53199	41275	53199	41275	0.00

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02/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2409	5171	2409	5171	0.00
02/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	72639	59174	72639	59174	0.00
02/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	759	1979	759	1979	0.00
02/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1998	1341	1998	1341	0.00
02/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	130819	144831	130819	144831	0.00
02/07/2007	R196 On 07-February-08			Bond Future	8.9700	9.2100	105.5525	105.3186	0.00
02/07/2007	R196 On 02-August-07			Bond Future	9.2600	9.4220	105.3978	105.1580	0.00
02/07/2007	R196 On 01-November-07			Bond Future	9.1100	9.3150	102.8999	102.6541	0.00
02/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4214	3309	4214	3309	0.00
02/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6403	7836	6403	7836	0.00
02/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	151	60	151	60	0.00
02/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7451	9758	7451	9758	0.00
02/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1980	1334	1980	1334	0.00
02/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6454	8267	6454	8267	0.00
02/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3238	2495	3238	2495	0.00
02/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7900	9496	7900	9496	0.00
02/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1165	749	1165	749	0.00
02/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8729	10771	8729	10771	0.00
02/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2431	1837	2431	1837	0.00
02/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9576	11321	9576	11321	0.00
02/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	23	8	23	8	0.00
02/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	10963	13346	10963	13346	0.00
02/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	638	390	638	390	0.00
02/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11303	13514	11303	13514	0.00
02/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2	1	2	1	0.00
02/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14600	16997	14600	16997	0.00
02/07/2007	R201 On 07-February-08			Bond Future	8.2500	8.4100	103.8275	102.9930	0.00
02/07/2007	R201 On 02-August-07			Bond Future	8.3900	8.5500	103.0563	102.1835	0.00
02/07/2007	R201 On 01-November-07			Bond Future	8.3300	8.4900	105.5053	104.6509	0.00
02/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9832	7589	9832	7589	0.00
02/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36472	42574	36472	42574	0.00
02/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	11366	7059	11366	7059	0.00
02/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5355	9776	5355	9776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4539	3096	4539	3096	0.00
02/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	36282	43383	36282	43383	0.00
02/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2331	1519	2331	1519	0.00
02/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	48139	55871	48139	55871	0.00
02/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6414	4826	6414	4826	0.00
02/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46700	53457	46700	53457	0.00
02/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	19181	13155	19181	13155	0.00
02/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2357	5059	2357	5059	0.00
02/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	21383	14988	21383	14988	0.00
02/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1879	4211	1879	4211	0.00
02/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	23662	16929	23662	16929	0.00
02/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1486	3481	1486	3481	0.00
02/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	33307	25555	33307	25555	0.00
02/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	537	1512	537	1512	0.00
02/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1087	676	1087	676	0.00
02/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	61198	69331	61198	69331	0.00
02/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3984	2919	3984	2919	0.00
02/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58138	65419	58138	65419	0.00
02/07/2007	R203 On 07-February-08			Bond Future	8.1100	8.2650	104.3416	103.2896	0.00
02/07/2007	R203 On 02-August-07			Bond Future	8.2300	8.3900	103.3722	102.2950	0.00
02/07/2007	R203 On 01-November-07			Bond Future	8.1800	8.3350	101.6627	100.5976	0.00
02/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	9778	7374	9778	7374	0.00
02/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	50884	59001	50884	59001	0.00
02/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	21556	14502	21556	14502	0.00
02/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3466	7184	3466	7184	0.00
02/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3718	2397	3718	2397	0.00
02/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	50327	59656	50327	59656	0.00
02/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	32583	23823	32583	23823	0.00
02/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1370	3382	1370	3382	0.00
02/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	35522	26437	35522	26437	0.00
02/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1064	2752	1064	2752	0.00
02/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	38488	29101	38488	29101	0.00
02/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	800	2186	800	2186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	50694	40477	50694	40477	0.00
02/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	226	781	226	781	0.00
02/07/2007	R204 On 07-February-08			Bond Future	8.1200	8.2700	100.2872	99.2317	0.00
02/07/2007	R204 On 02-August-07			Bond Future	8.2300	8.3800	99.3342	98.2600	0.00
02/07/2007	R204 On 01-November-07			Bond Future	8.1800	8.3300	101.7031	100.6378	0.00
02/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	17000	14058	17000	14058	0.00
02/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62251	69864	62251	69864	0.00
02/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	24508	17836	24508	17836	0.00
02/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5283	9354	5283	9354	0.00
02/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	8650	6619	8650	6619	0.00
02/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	58920	67542	58920	67542	0.00
02/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	35504	27209	35504	27209	0.00
02/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2363	4810	2363	4810	0.00
02/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	38470	29836	38470	29836	0.00
02/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1891	4000	1891	4000	0.00
02/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	41499	32557	41499	32557	0.00
02/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1500	3300	1500	3300	0.00
02/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	54059	44188	54059	44188	0.00
02/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	542	1415	542	1415	0.00
02/07/2007	R206 On 07-February-08			Bond Future	8.2300	8.3900	97.1983	96.4785	0.00
02/07/2007	R206 On 02-August-07			Bond Future	8.3900	8.5500	96.1021	95.3435	0.00
02/07/2007	R206 On 01-November-07			Bond Future	8.3200	8.4800	98.3999	97.6596	0.00
02/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8240	6305	8240	6305	0.00
02/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30237	35500	30237	35500	0.00
02/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	3482	1735	3482	1735	0.00
02/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10182	16021	10182	16021	0.00
02/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3638	2431	3638	2431	0.00
02/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	30594	36789	30594	36789	0.00
02/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	153	56	153	56	0.00
02/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	31256	38745	31256	38745	0.00
02/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	907	384	907	384	0.00
02/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	19715	26777	19715	26777	0.00
02/07/2007	R207 On 07-February-08			Bond Future	8.0700	8.2250	94.3798	93.2282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	R207 On 02-August-07			Bond Future	8.1700	8.3250	93.3807	92.2144	0.00
02/07/2007	R207 On 01-November-07			Bond Future	8.1300	8.2850	95.5385	94.3799	0.00
02/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9800	7196	9800	7196	0.00
02/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	52015	60926	52015	60926	0.00
02/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	25922	17084	25922	17084	0.00
02/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1727	4552	1727	4552	0.00
02/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	4184	2658	4184	2658	0.00
02/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	51353	61414	51353	61414	0.00
02/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	38677	28137	38677	28137	0.00
02/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	440	1563	440	1563	0.00
02/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	42000	31190	42000	31190	0.00
02/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	299	1151	299	1151	0.00
02/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	45346	34319	45346	34319	0.00
02/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	199	834	199	834	0.00
02/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	58785	47284	58785	47284	0.00
02/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	32	195	32	195	0.00
02/07/2007	R209 On 07-February-08			Bond Future	7.7100	7.8450	85.6613	84.2959	0.00
02/07/2007	R209 On 02-August-07			Bond Future	7.8000	7.9350	84.5868	83.2402	631.00
02/07/2007	R209 On 01-November-07			Bond Future	7.7600	7.8950	83.4519	82.0972	0.00
02/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	9457	7044	9457	7044	0.00
02/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	84116	95357	84116	95357	0.00
02/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	514	220	514	220	0.00
02/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	56560	69731	56560	69731	0.00
02/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	3164	2024	3164	2024	0.00
02/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	82917	95325	82917	95325	0.00
02/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	50	19	50	19	0.00
02/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	83883	97317	83883	97317	0.00
02/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	3	1	3	1	0.00
02/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	113041	126504	113041	126504	0.00
02/07/2007	TRT1 On 02-August-07			Index Future	249.6200	247.6390	249.6190	247.6390	500.00
03/07/2007	\$/R On 17-March-08			Currency Future	7.2200	7.2161	7.2179	7.2161	500.00
03/07/2007	\$/R On 17-September-07			Currency Future	7.0400	7.0402	7.0418	7.0402	711.00
03/07/2007	\$/R On 14-December-07			Currency Future	7.1300	7.1275	7.1288	7.1275	1,585.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	ALBI On 07-February-08			Index Future	264.7900	265.0900	264.7940	265.0900	0.00
03/07/2007	ALBI On 02-August-07			Index Future	251.6200	251.7820	251.6180	251.7820	0.00
03/07/2007	ALBI On 01-November-07			Index Future	257.8300	258.0140	257.8260	258.0140	0.00
03/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	115185	117799	115185	117799	0.00
03/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7245	6899	7245	6899	0.00
03/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	5562	6196	5562	6196	0.00
03/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	29382	28376	29382	28376	0.00
03/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	52397	53831	52397	53831	0.00
03/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	14137	13691	14137	13691	0.00
03/07/2007	CRD1 On 02-August-07			Index Future	108.0700	108.1250	108.0720	108.1250	10.00
03/07/2007	GOVI On 07-February-08			jGovi	264.7300	264.9090	264.7275	264.9090	30.00
03/07/2007	GOVI On 02-August-07			jGovi	252.5000	252.6720	252.4990	252.6720	69.00
03/07/2007	GOVI On 01-November-07			jGovi	258.2700	258.4470	258.2690	258.4470	118.00
03/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	30494	31468	30494	31468	0.00
03/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	33219	32378	33219	32378	0.00
03/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	119990	121720	119990	121720	0.00
03/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
03/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3648	3933	3648	3933	0.00
03/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	70958	69463	70958	69463	0.00
03/07/2007	ILBI On 02-August-07			Index Future	275.6000	275.5440	275.6040	275.5440	0.00
03/07/2007	J153 On 31-August-10			jSwap	9.7400	9.7580	0.0673	0.0677	0.00
03/07/2007	J157 On 15-September-15			jSwap	9.2900	9.3060	0.0021	0.0033	0.00
03/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5290	0.0973	0.0949	0.00
03/07/2007	J201 On 22-December-14			jSwap	9.3500	9.3710	0.0978	0.0987	0.00
03/07/2007	J203 On 15-September-17			jSwap	9.1200	9.1410	0.1098	0.1110	0.00
03/07/2007	J204 On 21-December-18			jSwap	9.0300	9.0370	0.1068	0.1074	0.00
03/07/2007	J207 On 15-January-20			jSwap	8.9700	8.9770	0.0760	0.0761	0.00
03/07/2007	JBAR On 21-December-05			jBar	9.8100	9.7920	0.0000	0.0000	0.00
03/07/2007	JFRA On 07-February-08			jFra	10.0400	10.0960	0.0244	0.0246	0.00
03/07/2007	JFRA On 02-August-07			jFra	9.9000	9.8920	0.0241	0.0241	0.00
03/07/2007	JFRA On 23-August-07			jFra	9.9000	9.9060	0.0186	0.0186	0.00
03/07/2007	JFRA On 01-November-07			jFra	10.0500	10.1010	0.0263	0.0264	0.00
03/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18703	18807	18703	18807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12498	12477	12498	12477	0.00
03/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5827	5820	5827	5820	0.00
03/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
03/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	970	953	970	953	0.00
03/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	271	286	271	286	0.00
03/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6673	6800	6673	6800	0.00
03/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	1	1	1	0.00
03/07/2007	JN02 On 07-February-08			jNote	9.7700	9.7830	0.1749	0.1751	0.00
03/07/2007	JN02 On 02-August-07			jNote	9.9100	9.9220	0.1788	0.1790	0.00
03/07/2007	JN02 On 01-November-07			jNote	9.8600	9.8750	0.1779	0.1781	0.00
03/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23209	23388	23209	23388	0.00
03/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9427	9375	9427	9375	0.00
03/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13528	13750	13528	13750	0.00
03/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1605	1631	1605	1631	0.00
03/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20781	21022	20781	21022	0.00
03/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5284	5240	5284	5240	0.00
03/07/2007	JN05 On 07-February-08			jNote	9.3500	9.3650	0.3684	0.3691	0.00
03/07/2007	JN05 On 02-August-07			jNote	9.4700	9.4950	0.3724	0.3731	0.00
03/07/2007	JN05 On 01-November-07			jNote	9.4200	9.4410	0.3706	0.3713	0.00
03/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23094	23623	23094	23623	0.00
03/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9494	9241	9494	9241	0.00
03/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11145	11826	11145	11826	0.00
03/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2342	2202	2342	2202	0.00
03/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	21453	22136	21453	22136	0.00
03/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	5005	4792	5005	4792	0.00
03/07/2007	JN10 On 07-February-08			jNote	8.9000	8.9140	0.5782	0.5787	0.00
03/07/2007	JN10 On 02-August-07			jNote	9.0200	9.0370	0.5835	0.5842	0.00
03/07/2007	JN10 On 01-November-07			jNote	8.9600	8.9820	0.5813	0.5820	0.00
03/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12411	12895	12411	12895	0.00
03/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	19041	18481	19041	18481	0.00
03/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6281	7079	6281	7079	0.00
03/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	5183	4689	5183	4689	0.00
03/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10337	10964	10337	10964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	12739	12132	12739	12132	0.00
03/07/2007	JROD On 31-July-07			jRod	9.0300	9.0290	0.0028	0.0028	0.00
03/07/2007	JROD On 31-August-07			jRod	9.4200	9.4240	0.0038	0.0038	0.00
03/07/2007	JROD On 28-September-07			jRod	9.7600	9.7550	0.0045	0.0045	0.00
03/07/2007	JROD On 31-October-07			jRod	9.5300	9.5270	0.0078	0.0078	0.00
03/07/2007	JROD On 30-November-07			jRod	9.7900	9.7850	0.0089	0.0089	0.00
03/07/2007	JROD On 31-December-07			jRod	9.9800	9.9810	0.0099	0.0099	0.00
03/07/2007	OTH1 On 02-August-07			Index Future	246.9700	247.2600	246.9650	247.2600	15.00
03/07/2007	R153 On 07-February-08			Bond Future	8.8900	8.8750	115.1038	115.1274	0.00
03/07/2007	R153 On 02-August-07			Bond Future	8.9300	8.9200	116.3434	116.3715	1,140.00
03/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.9150	112.3225	112.3485	0.00
03/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4610	4698	4610	4698	0.00
03/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19758	19610	19758	19610	0.00
03/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5334	5566	5334	5566	0.00
03/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3371	3322	3371	3322	0.00
03/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1823	1891	1823	1891	0.00
03/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19538	19346	19538	19346	0.00
03/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	33783	33502	33783	33502	0.00
03/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2607	2777	2607	2777	0.00
03/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6266	6155	6266	6155	0.00
03/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2108	2260	2108	2260	0.00
03/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7178	7049	7178	7049	0.00
03/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3149	3217	3149	3217	0.00
03/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24335	24167	24335	24167	0.00
03/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	567	634	567	634	0.00
03/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12728	12514	12728	12514	0.00
03/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	925	966	925	966	0.00
03/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25294	25075	25294	25075	0.00
03/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1678	1812	1678	1812	0.00
03/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8162	8014	8162	8014	0.00
03/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2073	2123	2073	2123	0.00
03/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	29340	29155	29340	29155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	428	451	428	451	0.00
03/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31502	31265	31502	31265	0.00
03/07/2007	R157 On 07-February-08			Bond Future	8.2400	8.2250	134.8203	134.8862	477.00
03/07/2007	R157 On 02-August-07			Bond Future	8.3300	8.3200	135.3323	135.4015	11.00
03/07/2007	R157 On 01-November-07			Bond Future	8.2800	8.2700	131.6175	131.6852	0.00
03/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	12296	12554	12296	12554	0.00
03/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	44799	44398	44799	44398	0.00
03/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	17076	17700	17076	17700	0.00
03/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5373	5305	5373	5305	0.00
03/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	5610	5815	5610	5815	0.00
03/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	42163	41692	42163	41692	0.00
03/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	396	463	396	463	0.00
03/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	41406	40781	41406	40781	57.00
03/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	27568	28255	27568	28255	0.00
03/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2276	2271	2276	2271	0.00
03/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1	2	1	2	0.00
03/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	77755	77063	77755	77063	0.00
03/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	7962	8155	7962	8155	0.00
03/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	57641	57174	57641	57174	0.00
03/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2769	2894	2769	2894	0.00
03/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	57039	56486	57039	56486	0.00
03/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4897	5033	4897	5033	0.00
03/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	72046	71523	72046	71523	0.00
03/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	30457	31152	30457	31152	0.00
03/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1798	1800	1798	1800	0.00
03/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	33395	34094	33395	34094	0.00
03/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1380	1387	1380	1387	0.00
03/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	45740	46443	45740	46443	0.00
03/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	423	432	423	432	0.00
03/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2769	2894	2769	2894	0.00
03/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	57039	56486	57039	56486	0.00
03/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1226	1293	1226	1293	0.00
03/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	73523	72913	73523	72913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	R186 On 07-February-08			Bond Future	8.0200	7.9950	125.4583	125.6857	0.00
03/07/2007	R186 On 02-August-07			Bond Future	8.1100	8.0900	124.4807	124.7083	5.00
03/07/2007	R186 On 01-November-07			Bond Future	8.0700	8.0500	127.4185	127.6460	0.00
03/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	27817	28826	27817	28826	0.00
03/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	58469	57204	58469	57204	0.00
03/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	25467	27229	25467	27229	0.00
03/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9706	9192	9706	9192	0.00
03/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	8739	9311	8739	9311	0.00
03/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	76109	74408	76109	74408	0.00
03/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	18323	19085	18323	19085	0.00
03/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	78944	77432	78944	77432	0.00
03/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	11379	11921	11379	11921	0.00
03/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	103035	101303	103035	101303	0.00
03/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4240	4573	4240	4573	0.00
03/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	102908	100967	102908	100967	0.00
03/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	41899	43961	41899	43961	0.00
03/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	4152	3937	4152	3937	0.00
03/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	46438	48548	46438	48548	0.00
03/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	3289	3122	3289	3122	0.00
03/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	51049	53199	51049	53199	0.00
03/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2535	2409	2535	2409	0.00
03/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	70396	72639	70396	72639	0.00
03/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	793	759	793	759	0.00
03/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1827	1998	1827	1998	0.00
03/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	132922	130819	132922	130819	0.00
03/07/2007	R196 On 07-February-08			Bond Future	8.9900	8.9720	105.5397	105.5525	0.00
03/07/2007	R196 On 02-August-07			Bond Future	9.2700	9.2550	105.3734	105.3978	0.00
03/07/2007	R196 On 01-November-07			Bond Future	9.1300	9.1140	102.8816	102.8999	0.00
03/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4147	4214	4147	4214	0.00
03/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6464	6403	6464	6403	0.00
03/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	125	151	125	151	0.00
03/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7669	7451	7669	7451	0.00
03/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1907	1980	1907	1980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6565	6454	6565	6454	0.00
03/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3180	3238	3180	3238	0.00
03/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7970	7900	7970	7900	0.00
03/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1115	1165	1115	1165	0.00
03/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8862	8729	8862	8729	0.00
03/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2384	2431	2384	2431	0.00
03/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9657	9576	9657	9576	0.00
03/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	18	23	18	23	0.00
03/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11202	10963	11202	10963	0.00
03/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	605	638	605	638	0.00
03/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11455	11303	11455	11303	0.00
03/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2	2	2	2	0.00
03/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14844	14600	14844	14600	0.00
03/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2500	103.7227	103.8275	0.00
03/07/2007	R201 On 02-August-07			Bond Future	8.4100	8.3900	102.9466	103.0563	0.00
03/07/2007	R201 On 01-November-07			Bond Future	8.3500	8.3300	105.3980	105.5053	0.00
03/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9471	9832	9471	9832	0.00
03/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37159	36472	37159	36472	0.00
03/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	10570	11366	10570	11366	0.00
03/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5656	5355	5656	5355	0.00
03/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4271	4539	4271	4539	0.00
03/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37087	36282	37087	36282	0.00
03/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2169	2331	2169	2331	0.00
03/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	49050	48139	49050	48139	0.00
03/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6148	6414	6148	6414	0.00
03/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	47481	46700	47481	46700	0.00
03/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	18217	19181	18217	19181	0.00
03/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2489	2357	2489	2357	0.00
03/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	20390	21383	20390	21383	0.00
03/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1982	1879	1982	1879	0.00
03/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	22646	23662	22646	23662	0.00
03/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1566	1486	1566	1486	0.00
03/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	32236	33307	32236	33307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	561	537	561	537	0.00
03/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	999	1087	999	1087	0.00
03/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	62183	61198	62183	61198	0.00
03/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3798	3984	3798	3984	0.00
03/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	59000	58138	59000	58138	0.00
03/07/2007	R203 On 07-February-08			Bond Future	8.1200	8.1050	104.2755	104.3416	0.00
03/07/2007	R203 On 02-August-07			Bond Future	8.2400	8.2300	103.3044	103.3722	0.00
03/07/2007	R203 On 01-November-07			Bond Future	8.1900	8.1750	101.5957	101.6627	0.00
03/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	9556	9778	9556	9778	0.00
03/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	51324	50884	51324	50884	0.00
03/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	20910	21556	20910	21556	0.00
03/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3499	3466	3499	3466	0.00
03/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3568	3718	3568	3718	0.00
03/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	50846	50327	50846	50327	0.00
03/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	31900	32583	31900	32583	0.00
03/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1365	1370	1365	1370	0.00
03/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	34836	35522	34836	35522	0.00
03/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1056	1064	1056	1064	0.00
03/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	37801	38488	37801	38488	0.00
03/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	791	800	791	800	0.00
03/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	50009	50694	50009	50694	0.00
03/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	218	226	218	226	0.00
03/07/2007	R204 On 07-February-08			Bond Future	8.1300	8.1200	100.2163	100.2872	0.00
03/07/2007	R204 On 02-August-07			Bond Future	8.2400	8.2300	99.2621	99.3342	0.00
03/07/2007	R204 On 01-November-07			Bond Future	8.1900	8.1800	101.6316	101.7031	0.00
03/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	16706	17000	16706	17000	0.00
03/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62665	62251	62665	62251	0.00
03/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	23809	24508	23809	24508	0.00
03/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5306	5283	5306	5283	0.00
03/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	8402	8650	8402	8650	0.00
03/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	59387	58920	59387	58920	0.00
03/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	34769	35504	34769	35504	0.00
03/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2349	2363	2349	2363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	37731	38470	37731	38470	0.00
03/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1873	1891	1873	1891	0.00
03/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	40759	41499	40759	41499	0.00
03/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1481	1500	1481	1500	0.00
03/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	53321	54059	53321	54059	0.00
03/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	526	542	526	542	0.00
03/07/2007	R206 On 07-February-08			Bond Future	8.2400	8.2300	97.1532	97.1983	0.00
03/07/2007	R206 On 02-August-07			Bond Future	8.4000	8.3900	96.0544	96.1021	0.00
03/07/2007	R206 On 01-November-07			Bond Future	8.3300	8.3200	98.3535	98.3999	0.00
03/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8067	8240	8067	8240	0.00
03/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30515	30237	30515	30237	0.00
03/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	3232	3482	3232	3482	0.00
03/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10408	10182	10408	10182	0.00
03/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3506	3638	3506	3638	0.00
03/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	30927	30594	30927	30594	0.00
03/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	127	153	127	153	0.00
03/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	31707	31256	31707	31256	0.00
03/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	804	907	804	907	0.00
03/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	20088	19715	20088	19715	0.00
03/07/2007	R207 On 07-February-08			Bond Future	8.0800	8.0650	94.3072	94.3798	0.00
03/07/2007	R207 On 02-August-07			Bond Future	8.1800	8.1650	93.3072	93.3807	0.00
03/07/2007	R207 On 01-November-07			Bond Future	8.1400	8.1250	95.4656	95.5385	0.00
03/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9562	9800	9562	9800	0.00
03/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	52502	52015	52502	52015	0.00
03/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	25208	25922	25208	25922	0.00
03/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1747	1727	1747	1727	0.00
03/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	4013	4184	4013	4184	0.00
03/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	51912	51353	51912	51353	0.00
03/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	37940	38677	37940	38677	0.00
03/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	437	440	437	440	0.00
03/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	41262	42000	41262	42000	0.00
03/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	295	299	295	299	0.00
03/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	44608	45346	44608	45346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	195	199	195	199	0.00
03/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	58048	58785	58048	58785	0.00
03/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	31	32	31	32	0.00
03/07/2007	R209 On 07-February-08			Bond Future	7.7400	7.7050	85.3657	85.6613	0.00
03/07/2007	R209 On 02-August-07			Bond Future	7.8300	7.7950	84.2952	84.5868	631.00
03/07/2007	R209 On 01-November-07			Bond Future	7.7900	7.7550	83.1586	83.4519	0.00
03/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8800	9457	8800	9457	0.00
03/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	86415	84116	86415	84116	0.00
03/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	368	514	368	514	0.00
03/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	59330	56560	59330	56560	0.00
03/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2807	3164	2807	3164	0.00
03/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	85494	82917	85494	82917	0.00
03/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	32	50	32	50	0.00
03/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	86780	83883	86780	83883	0.00
03/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1	3	1	3	0.00
03/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	115955	113041	115955	113041	0.00
03/07/2007	TRT1 On 02-August-07			Index Future	249.4400	249.6190	249.4440	249.6190	500.00
04/07/2007	\$ / R On 17-March-08			Currency Future	7.2100	7.2179	7.2053	7.2179	500.00
04/07/2007	\$ / R On 17-September-07			Currency Future	7.0300	7.0418	7.0319	7.0418	711.00
04/07/2007	\$ / R On 14-December-07			Currency Future	7.1200	7.1288	7.1176	7.1288	1,585.00
04/07/2007	ALBI On 07-February-08			Index Future	264.8200	264.7940	264.8230	264.7940	0.00
04/07/2007	ALBI On 02-August-07			Index Future	251.6400	251.6180	251.6410	251.6180	0.00
04/07/2007	ALBI On 01-November-07			Index Future	257.8500	257.8260	257.8540	257.8260	0.00
04/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	115384	115185	115384	115185	0.00
04/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7154	7245	7154	7245	0.00
04/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	5426	5562	5426	5562	0.00
04/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	29016	29382	29016	29382	0.00
04/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	52488	52397	52488	52397	0.00
04/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	13948	14137	13948	14137	0.00
04/07/2007	CRD1 On 02-August-07			Index Future	108.1000	108.0720	108.0980	108.0720	10.00
04/07/2007	GOVI On 07-February-08			jGovi	264.7800	264.7275	264.7845	264.7275	30.00
04/07/2007	GOVI On 02-August-07			jGovi	252.5500	252.4990	252.5530	252.4990	69.00
04/07/2007	GOVI On 01-November-07			jGovi	258.3200	258.2690	258.3240	258.2690	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
04/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	30703	30494	30703	30494	0.00
04/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	32858	33219	32858	33219	0.00
04/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	120530	119990	120530	119990	0.00
04/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
04/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3668	3648	3668	3648	0.00
04/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	70428	70958	70428	70958	0.00
04/07/2007	ILBI On 02-August-07			Index Future	275.6600	275.6040	275.6640	275.6040	0.00
04/07/2007	J153 On 31-August-10			jSwap	9.7300	9.7430	0.0669	0.0673	0.00
04/07/2007	J157 On 15-September-15			jSwap	9.2900	9.2860	0.0023	0.0021	0.00
04/07/2007	J186 On 21-December-26			jSwap	8.5500	8.5550	0.0966	0.0973	0.00
04/07/2007	J201 On 22-December-14			jSwap	9.3500	9.3530	0.0977	0.0978	0.00
04/07/2007	J203 On 15-September-17			jSwap	9.1300	9.1220	0.1102	0.1098	0.00
04/07/2007	J204 On 21-December-18			jSwap	9.0200	9.0270	0.1065	0.1068	0.00
04/07/2007	J207 On 15-January-20			jSwap	8.9700	8.9740	0.0753	0.0760	0.00
04/07/2007	JBAR On 21-December-05			jBar	0.0000	9.8080	0.0000	0.0000	0.00
04/07/2007	JFRA On 07-February-08			jFra	10.0400	10.0430	0.0244	0.0244	0.00
04/07/2007	JFRA On 02-August-07			jFra	9.9000	9.8950	0.0241	0.0241	0.00
04/07/2007	JFRA On 23-August-07			jFra	9.9000	9.8970	0.0186	0.0186	0.00
04/07/2007	JFRA On 01-November-07			jFra	10.0500	10.0520	0.0263	0.0263	0.00
04/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18667	18703	18667	18703	0.00
04/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12464	12498	12464	12498	0.00
04/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5847	5827	5847	5827	0.00
04/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
04/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	976	970	976	970	0.00
04/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	262	271	262	271	0.00
04/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6673	6673	6673	6673	0.00
04/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	1	1	1	0.00
04/07/2007	JN02 On 07-February-08			jNote	9.7600	9.7700	0.1748	0.1749	0.00
04/07/2007	JN02 On 02-August-07			jNote	9.9100	9.9110	0.1787	0.1788	0.00
04/07/2007	JN02 On 01-November-07			jNote	9.8500	9.8590	0.1778	0.1779	0.00
04/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23075	23209	23075	23209	0.00
04/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9453	9427	9453	9427	0.00
04/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13389	13528	13389	13528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1556	1605	1556	1605	0.00
04/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20652	20781	20652	20781	0.00
04/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5281	5284	5281	5284	0.00
04/07/2007	JN05 On 07-February-08			jNote	9.3300	9.3450	0.3679	0.3684	0.00
04/07/2007	JN05 On 02-August-07			jNote	9.4600	9.4740	0.3719	0.3724	0.00
04/07/2007	JN05 On 01-November-07			jNote	9.4000	9.4180	0.3701	0.3706	0.00
04/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22643	23094	22643	23094	0.00
04/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9709	9494	9709	9494	0.00
04/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10583	11145	10583	11145	0.00
04/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2447	2342	2447	2342	0.00
04/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	20942	21453	20942	21453	0.00
04/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	5158	5005	5158	5005	0.00
04/07/2007	JN10 On 07-February-08			jNote	8.9000	8.8980	0.5783	0.5782	0.00
04/07/2007	JN10 On 02-August-07			jNote	9.0200	9.0170	0.5839	0.5835	0.00
04/07/2007	JN10 On 01-November-07			jNote	8.9700	8.9630	0.5816	0.5813	0.00
04/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12404	12411	12404	12411	0.00
04/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	18969	19041	18969	19041	0.00
04/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6358	6281	6358	6281	0.00
04/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	4937	5183	4937	5183	0.00
04/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10379	10337	10379	10337	0.00
04/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	12587	12739	12587	12739	0.00
04/07/2007	JROD On 31-July-07			jRod	9.0200	9.0270	0.0028	0.0028	0.00
04/07/2007	JROD On 31-August-07			jRod	9.4200	9.4240	0.0037	0.0038	0.00
04/07/2007	JROD On 28-September-07			jRod	9.7600	9.7590	0.0045	0.0045	0.00
04/07/2007	JROD On 31-October-07			jRod	9.5300	9.5300	0.0078	0.0078	0.00
04/07/2007	JROD On 30-November-07			jRod	9.7900	9.7850	0.0090	0.0089	0.00
04/07/2007	JROD On 31-December-07			jRod	9.9900	9.9760	0.0099	0.0099	0.00
04/07/2007	OTH1 On 02-August-07			Index Future	247.0300	246.9650	247.0290	246.9650	15.00
04/07/2007	R153 On 07-February-08			Bond Future	8.8500	8.8850	115.1984	115.1038	0.00
04/07/2007	R153 On 02-August-07			Bond Future	8.8900	8.9300	116.4558	116.3434	1,140.00
04/07/2007	R153 On 01-November-07			Bond Future	8.8900	8.9250	112.4265	112.3225	0.00
04/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4866	4610	4866	4610	0.00
04/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19068	19758	19068	19758	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5934	5334	5934	5334	0.00
04/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2846	3371	2846	3371	0.00
04/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1995	1823	1995	1823	0.00
04/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	18670	19538	18670	19538	0.00
04/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	32659	33783	32659	33783	0.00
04/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2973	2607	2973	2607	0.00
04/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5507	6266	5507	6266	0.00
04/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2419	2108	2419	2108	0.00
04/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6365	7178	6365	7178	0.00
04/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3338	3149	3338	3149	0.00
04/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	23579	24335	23579	24335	0.00
04/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	673	567	673	567	0.00
04/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	11709	12728	11709	12728	0.00
04/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1022	925	1022	925	0.00
04/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	24351	25294	24351	25294	0.00
04/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1938	1678	1938	1678	0.00
04/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	7298	8162	7298	8162	0.00
04/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2208	2073	2208	2073	0.00
04/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	28529	29340	28529	29340	0.00
04/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	478	428	478	428	0.00
04/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	30512	31502	30512	31502	0.00
04/07/2007	R157 On 07-February-08			Bond Future	8.2300	8.2350	134.8862	134.8203	477.00
04/07/2007	R157 On 02-August-07			Bond Future	8.3200	8.3300	135.4015	135.3323	11.00
04/07/2007	R157 On 01-November-07			Bond Future	8.2700	8.2800	131.6852	131.6175	0.00
04/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	12452	12296	12452	12296	0.00
04/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	44296	44799	44296	44799	0.00
04/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	17399	17076	17399	17076	0.00
04/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5003	5373	5003	5373	0.00
04/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	5703	5610	5703	5610	0.00
04/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	41579	42163	41579	42163	0.00
04/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	390	396	390	396	0.00
04/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	40707	41406	40707	41406	57.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	28046	27568	28046	27568	0.00
04/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2061	2276	2061	2276	0.00
04/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
04/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	77062	77755	77062	77755	0.00
04/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	8068	7962	8068	7962	0.00
04/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	57087	57641	57087	57641	0.00
04/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2815	2769	2815	2769	0.00
04/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	56407	57039	56407	57039	0.00
04/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4965	4897	4965	4897	0.00
04/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	71454	72046	71454	72046	0.00
04/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	30967	30457	30967	30457	0.00
04/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1615	1798	1615	1798	0.00
04/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	33936	33395	33936	33395	0.00
04/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1229	1380	1229	1380	0.00
04/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	46371	45740	46371	45740	0.00
04/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	361	423	361	423	0.00
04/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2815	2769	2815	2769	0.00
04/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	56407	57039	56407	57039	0.00
04/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	1245	1226	1245	1226	0.00
04/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	72866	73523	72866	73523	0.00
04/07/2007	R186 On 07-February-08			Bond Future	8.0100	8.0150	125.5719	125.4583	0.00
04/07/2007	R186 On 02-August-07			Bond Future	8.1000	8.1100	124.5944	124.4807	5.00
04/07/2007	R186 On 01-November-07			Bond Future	8.0600	8.0700	127.5322	127.4185	0.00
04/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	28183	27817	28183	27817	0.00
04/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	57698	58469	57698	58469	0.00
04/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	25965	25467	25965	25467	0.00
04/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9067	9706	9067	9706	0.00
04/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	8883	8739	8883	8739	0.00
04/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	75117	76109	75117	76109	0.00
04/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	18579	18323	18579	18323	0.00
04/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	78064	78944	78064	78944	0.00
04/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	11547	11379	11547	11379	0.00
04/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	102067	103035	102067	103035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4310	4240	4310	4240	0.00
04/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	101841	102908	101841	102908	0.00
04/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	42658	41899	42658	41899	0.00
04/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3773	4152	3773	4152	0.00
04/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	47253	46438	47253	46438	0.00
04/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2966	3289	2966	3289	0.00
04/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	51917	51049	51917	51049	0.00
04/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2266	2535	2266	2535	0.00
04/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	71421	70396	71421	70396	0.00
04/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	680	793	680	793	0.00
04/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1855	1827	1855	1827	0.00
04/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	131814	132922	131814	132922	0.00
04/07/2007	R196 On 07-February-08			Bond Future	8.9400	8.9850	105.5840	105.5397	0.00
04/07/2007	R196 On 02-August-07			Bond Future	9.2400	9.2720	105.4165	105.3734	0.00
04/07/2007	R196 On 01-November-07			Bond Future	9.0900	9.1290	102.9269	102.8816	0.00
04/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4330	4147	4330	4147	0.00
04/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6203	6464	6203	6464	0.00
04/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	143	125	143	125	0.00
04/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7255	7669	7255	7669	0.00
04/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	2039	1907	2039	1907	0.00
04/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6244	6565	6244	6565	0.00
04/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3331	3180	3331	3180	0.00
04/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7678	7970	7678	7970	0.00
04/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1201	1115	1201	1115	0.00
04/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8495	8862	8495	8862	0.00
04/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2505	2384	2505	2384	0.00
04/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9335	9657	9335	9657	0.00
04/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	20	18	20	18	0.00
04/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	10773	11202	10773	11202	0.00
04/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	657	605	657	605	0.00
04/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11053	11455	11053	11455	0.00
04/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	2	2	2	2	0.00
04/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14412	14844	14412	14844	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R201 On 07-February-08			Bond Future	8.2500	8.2700	103.8275	103.7227	0.00
04/07/2007	R201 On 02-August-07			Bond Future	8.3900	8.4100	103.0563	102.9466	0.00
04/07/2007	R201 On 01-November-07			Bond Future	8.3300	8.3500	105.5053	105.3980	0.00
04/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9751	9471	9751	9471	0.00
04/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36391	37159	36391	37159	0.00
04/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	11115	10570	11115	10570	0.00
04/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5105	5656	5105	5656	0.00
04/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4448	4271	4448	4271	0.00
04/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	36191	37087	36191	37087	0.00
04/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2266	2169	2266	2169	0.00
04/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	48075	49050	48075	49050	0.00
04/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6345	6148	6345	6148	0.00
04/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46631	47481	46631	47481	0.00
04/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	18993	18217	18993	18217	0.00
04/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2169	2489	2169	2489	0.00
04/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	21214	20390	21214	20390	0.00
04/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1710	1982	1710	1982	0.00
04/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	23513	22646	23513	22646	0.00
04/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1337	1566	1337	1566	0.00
04/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	33229	32236	33229	32236	0.00
04/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	459	561	459	561	0.00
04/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	1047	999	1047	999	0.00
04/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	61158	62183	61158	62183	0.00
04/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3929	3798	3929	3798	0.00
04/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58084	59000	58084	59000	0.00
04/07/2007	R203 On 07-February-08			Bond Future	8.1200	8.1150	104.2755	104.2755	0.00
04/07/2007	R203 On 02-August-07			Bond Future	8.2400	8.2400	103.3044	103.3044	0.00
04/07/2007	R203 On 01-November-07			Bond Future	8.1900	8.1850	101.5957	101.5957	0.00
04/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	9510	9556	9510	9556	0.00
04/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	51278	51324	51278	51324	0.00
04/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	20782	20910	20782	20910	0.00
04/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3370	3499	3370	3499	0.00
04/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3524	3568	3524	3568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	50802	50846	50802	50846	0.00
04/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	31821	31900	31821	31900	0.00
04/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1286	1365	1286	1365	0.00
04/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	34768	34836	34768	34836	0.00
04/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	988	1056	988	1056	0.00
04/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	37745	37801	37745	37801	0.00
04/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	735	791	735	791	0.00
04/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	49986	50009	49986	50009	0.00
04/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	196	218	196	218	0.00
04/07/2007	R204 On 07-February-08			Bond Future	8.1300	8.1300	100.2163	100.2163	0.00
04/07/2007	R204 On 02-August-07			Bond Future	8.2400	8.2400	99.2621	99.2621	0.00
04/07/2007	R204 On 01-November-07			Bond Future	8.1900	8.1900	101.6316	101.6316	0.00
04/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	16637	16706	16637	16706	0.00
04/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	62596	62665	62596	62665	0.00
04/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	23634	23809	23634	23809	0.00
04/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5131	5306	5131	5306	0.00
04/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	8321	8402	8321	8402	0.00
04/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	59306	59387	59306	59387	0.00
04/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	34650	34769	34650	34769	0.00
04/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2230	2349	2230	2349	0.00
04/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	37627	37731	37627	37731	0.00
04/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1769	1873	1769	1873	0.00
04/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	40669	40759	40669	40759	0.00
04/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1390	1481	1390	1481	0.00
04/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	53276	53321	53276	53321	0.00
04/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	481	526	481	526	0.00
04/07/2007	R206 On 07-February-08			Bond Future	8.2300	8.2400	97.1983	97.1532	0.00
04/07/2007	R206 On 02-August-07			Bond Future	8.3900	8.4000	96.1021	96.0544	0.00
04/07/2007	R206 On 01-November-07			Bond Future	8.3200	8.3300	98.3999	98.3535	0.00
04/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8173	8067	8173	8067	0.00
04/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30169	30515	30169	30515	0.00
04/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	3295	3232	3295	3232	0.00
04/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	9994	10408	9994	10408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3563	3506	3563	3506	0.00
04/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	30519	30927	30519	30927	0.00
04/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	124	127	124	127	0.00
04/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	31227	31707	31227	31707	0.00
04/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	808	804	808	804	0.00
04/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	19615	20088	19615	20088	0.00
04/07/2007	R207 On 07-February-08			Bond Future	8.0700	8.0750	94.3798	94.3072	0.00
04/07/2007	R207 On 02-August-07			Bond Future	8.1700	8.1750	93.3807	93.3072	0.00
04/07/2007	R207 On 01-November-07			Bond Future	8.1300	8.1350	95.5385	95.4656	0.00
04/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9706	9562	9706	9562	0.00
04/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	51921	52502	51921	52502	0.00
04/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	25753	25208	25753	25208	0.00
04/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1558	1747	1558	1747	0.00
04/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	4086	4013	4086	4013	0.00
04/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	51255	51912	51255	51912	0.00
04/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	38608	37940	38608	37940	0.00
04/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	371	437	371	437	0.00
04/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	41948	41262	41948	41262	0.00
04/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	246	295	246	295	0.00
04/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	45308	44608	45308	44608	0.00
04/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	160	195	160	195	0.00
04/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	58776	58048	58776	58048	0.00
04/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	23	31	23	31	0.00
04/07/2007	R209 On 07-February-08			Bond Future	7.7300	7.7350	85.4640	85.3657	0.00
04/07/2007	R209 On 02-August-07			Bond Future	7.8200	7.8250	84.3922	84.2952	631.00
04/07/2007	R209 On 01-November-07			Bond Future	7.7800	7.7850	83.2562	83.1586	0.00
04/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8943	8800	8943	8800	0.00
04/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	85575	86415	85575	86415	0.00
04/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	363	368	363	368	0.00
04/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	58354	59330	58354	59330	0.00
04/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2862	2807	2862	2807	0.00
04/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	84573	85494	84573	85494	0.00
04/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	30	32	30	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	85808	86780	85808	86780	0.00
04/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
04/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	114985	115955	114985	115955	0.00
04/07/2007	TRT1 On 02-August-07			Index Future	249.5000	249.4440	249.4980	249.4440	500.00
05/07/2007	\$ / R On 17-March-08			Currency Future	7.2600	7.2053	7.2550	7.2053	500.00
05/07/2007	\$ / R On 17-September-07			Currency Future	7.0800	7.0319	7.0814	7.0319	910.00
05/07/2007	\$ / R On 14-December-07			Currency Future	7.1700	7.1176	7.1672	7.1176	3,085.00
05/07/2007	ALBI On 07-February-08			Index Future	264.6200	264.8230	264.6150	264.8230	0.00
05/07/2007	ALBI On 02-August-07			Index Future	251.4100	251.6410	251.4060	251.6410	0.00
05/07/2007	ALBI On 01-November-07			Index Future	257.6200	257.8540	257.6200	257.8540	0.00
05/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	113539	115384	113539	115384	0.00
05/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7389	7154	7389	7154	0.00
05/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	4660	5426	4660	5426	0.00
05/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	30600	29016	30600	29016	0.00
05/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	50742	52488	50742	52488	0.00
05/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	14542	13948	14542	13948	0.00
05/07/2007	CRD1 On 02-August-07			Index Future	108.0100	108.0980	108.0100	108.0980	10.00
05/07/2007	GOVI On 07-February-08			jGovi	264.5800	264.7845	264.5800	264.7845	30.00
05/07/2007	GOVI On 02-August-07			jGovi	252.3600	252.5530	252.3585	252.5530	69.00
05/07/2007	GOVI On 01-November-07			jGovi	258.1200	258.3240	258.1245	258.3240	118.00
05/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	29627	30703	29627	30703	0.00
05/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	33827	32858	33827	32858	0.00
05/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	118585	120530	118585	120530	0.00
05/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
05/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3371	3668	3371	3668	0.00
05/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	72126	70428	72126	70428	0.00
05/07/2007	ILBI On 02-August-07			Index Future	275.6700	275.6640	275.6700	275.6640	0.00
05/07/2007	J153 On 31-August-10			jSwap	9.7500	9.7300	0.0674	0.0669	0.00
05/07/2007	J157 On 15-September-15			jSwap	9.3100	9.2890	0.0035	0.0023	0.00
05/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5460	0.0973	0.0966	0.00
05/07/2007	J201 On 22-December-14			jSwap	9.3700	9.3510	0.0986	0.0977	0.00
05/07/2007	J203 On 15-September-17			jSwap	9.1500	9.1260	0.1115	0.1102	0.00
05/07/2007	J204 On 21-December-18			jSwap	9.0500	9.0220	0.1082	0.1065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	J207 On 15-January-20			jSwap	8.9900	8.9650	0.0772	0.0753	0.00
05/07/2007	JBAR On 21-December-05			jBar	9.8100	0.0000	0.0000	0.0000	0.00
05/07/2007	JFRA On 07-February-08			jFra	10.0600	10.0430	0.0245	0.0244	0.00
05/07/2007	JFRA On 02-August-07			jFra	9.9100	9.9030	0.0241	0.0241	0.00
05/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9010	0.0187	0.0186	0.00
05/07/2007	JFRA On 01-November-07			jFra	10.1000	10.0520	0.0264	0.0263	0.00
05/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18652	18667	18652	18667	0.00
05/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12413	12464	12413	12464	0.00
05/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5866	5847	5866	5847	0.00
05/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
05/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	988	976	988	976	0.00
05/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	250	262	250	262	0.00
05/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6797	6673	6797	6673	0.00
05/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	1	1	1	1	0.00
05/07/2007	JN02 On 07-February-08			jNote	9.7600	9.7610	0.1748	0.1748	0.00
05/07/2007	JN02 On 02-August-07			jNote	9.9000	9.9060	0.1786	0.1787	0.00
05/07/2007	JN02 On 01-November-07			jNote	9.8500	9.8520	0.1778	0.1778	0.00
05/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23043	23075	23043	23075	0.00
05/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9419	9453	9419	9453	0.00
05/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13205	13389	13205	13389	0.00
05/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1517	1556	1517	1556	0.00
05/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20599	20652	20599	20652	0.00
05/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5245	5281	5245	5281	0.00
05/07/2007	JN05 On 07-February-08			jNote	9.3400	9.3280	0.3683	0.3679	0.00
05/07/2007	JN05 On 02-August-07			jNote	9.4700	9.4570	0.3723	0.3719	0.00
05/07/2007	JN05 On 01-November-07			jNote	9.4200	9.4010	0.3706	0.3701	0.00
05/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22880	22643	22880	22643	0.00
05/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9515	9709	9515	9709	0.00
05/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10899	10583	10899	10583	0.00
05/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	2215	2447	2215	2447	0.00
05/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	21317	20942	21317	20942	0.00
05/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4948	5158	4948	5158	0.00
05/07/2007	JN10 On 07-February-08			jNote	8.9200	8.8990	0.5794	0.5783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	JN10 On 02-August-07			jNote	9.0400	9.0220	0.5848	0.5839	0.00
05/07/2007	JN10 On 01-November-07			jNote	8.9900	8.9660	0.5827	0.5816	0.00
05/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13017	12404	13017	12404	0.00
05/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	18085	18969	18085	18969	0.00
05/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	7017	6358	7017	6358	0.00
05/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	4239	4937	4239	4937	0.00
05/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	11039	10379	11039	10379	0.00
05/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	11755	12587	11755	12587	0.00
05/07/2007	JROD On 31-July-07			jRod	9.0200	9.0220	0.0028	0.0028	0.00
05/07/2007	JROD On 31-August-07			jRod	9.4100	9.4180	0.0037	0.0037	0.00
05/07/2007	JROD On 28-September-07			jRod	9.7400	9.7560	0.0045	0.0045	0.00
05/07/2007	JROD On 31-October-07			jRod	9.5300	9.5320	0.0078	0.0078	0.00
05/07/2007	JROD On 30-November-07			jRod	9.7900	9.7910	0.0089	0.0090	0.00
05/07/2007	JROD On 31-December-07			jRod	9.9800	9.9860	0.0099	0.0099	0.00
05/07/2007	OTH1 On 02-August-07			Index Future	246.8800	247.0290	246.8820	247.0290	15.00
05/07/2007	R153 On 07-February-08			Bond Future	8.8100	8.8450	115.2931	115.1984	0.00
05/07/2007	R153 On 02-August-07			Bond Future	8.9100	8.8900	116.3995	116.4558	1,140.00
05/07/2007	R153 On 01-November-07			Bond Future	8.8900	8.8850	112.4265	112.4265	0.00
05/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	5133	4866	5133	4866	0.00
05/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	18388	19068	18388	19068	0.00
05/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2683	2973	2683	2973	0.00
05/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5780	5507	5780	5507	0.00
05/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1973	1995	1973	1995	0.00
05/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	18649	18670	18649	18670	0.00
05/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5522	5934	5522	5934	0.00
05/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2996	2846	2996	2846	0.00
05/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	33221	32659	33221	32659	0.00
05/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	2162	2419	2162	2419	0.00
05/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6670	6365	6670	6365	0.00
05/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3538	3338	3538	3338	0.00
05/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	22831	23579	22831	23579	0.00
05/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	566	673	566	673	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12165	11709	12165	11709	0.00
05/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	1007	1022	1007	1022	0.00
05/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	24336	24351	24336	24351	0.00
05/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1715	1938	1715	1938	0.00
05/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	7637	7298	7637	7298	0.00
05/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2350	2208	2350	2208	0.00
05/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	27724	28529	27724	28529	0.00
05/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	469	478	469	478	0.00
05/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	30503	30512	30503	30512	0.00
05/07/2007	R157 On 07-February-08			Bond Future	8.2800	8.2250	134.5569	134.8862	477.00
05/07/2007	R157 On 02-August-07			Bond Future	8.3600	8.3200	135.1247	135.4015	11.00
05/07/2007	R157 On 01-November-07			Bond Future	8.3500	8.2700	131.1784	131.6852	0.00
05/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	11394	12452	11394	12452	0.00
05/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	46531	44296	46531	44296	0.00
05/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	15374	17399	15374	17399	0.00
05/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5747	5003	5747	5003	0.00
05/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	4607	5703	4607	5703	0.00
05/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	45551	41579	45551	41579	0.00
05/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	260	390	260	390	0.00
05/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	43345	40707	43345	40707	57.00
05/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	25619	28046	25619	28046	0.00
05/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2403	2061	2403	2061	0.00
05/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	1	1	1	1	0.00
05/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	79829	77062	79829	77062	0.00
05/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	7303	8068	7303	8068	0.00
05/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	59615	57087	59615	57087	0.00
05/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2196	2815	2196	2815	0.00
05/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	60856	56407	60856	56407	0.00
05/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4442	4965	4442	4965	0.00
05/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	74224	71454	74224	71454	0.00
05/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	28472	30967	28472	30967	0.00
05/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1889	1615	1889	1615	0.00
05/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	31381	33936	31381	33936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1442	1229	1442	1229	0.00
05/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	43671	46371	43671	46371	0.00
05/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	429	361	429	361	0.00
05/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2196	2815	2196	2815	0.00
05/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	60856	56407	60856	56407	0.00
05/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	935	1245	935	1245	0.00
05/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	77623	72866	77623	72866	0.00
05/07/2007	R186 On 07-February-08			Bond Future	8.0000	8.0050	125.6288	125.5719	0.00
05/07/2007	R186 On 02-August-07			Bond Future	8.1000	8.1000	124.5944	124.5944	5.00
05/07/2007	R186 On 01-November-07			Bond Future	8.0600	8.0600	127.5322	127.5322	0.00
05/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	28322	28183	28322	28183	0.00
05/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	57269	57698	57269	57698	0.00
05/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	25709	25965	25709	25965	0.00
05/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8811	9067	8811	9067	0.00
05/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	8791	8883	8791	8883	0.00
05/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	75025	75117	75025	75117	0.00
05/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	18668	18579	18668	18579	0.00
05/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	77584	78064	77584	78064	0.00
05/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	11598	11547	11598	11547	0.00
05/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	101549	102067	101549	102067	0.00
05/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4246	4310	4246	4310	0.00
05/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	101778	101841	101778	101841	0.00
05/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	42477	42658	42477	42658	0.00
05/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3593	3773	3593	3773	0.00
05/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	47094	47253	47094	47253	0.00
05/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2807	2966	2807	2966	0.00
05/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	51781	51917	51781	51917	0.00
05/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2130	2266	2130	2266	0.00
05/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	71360	71421	71360	71421	0.00
05/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	620	680	620	680	0.00
05/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1818	1855	1818	1855	0.00
05/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	131777	131814	131777	131814	0.00
05/07/2007	R196 On 07-February-08			Bond Future	8.9700	8.9400	105.5505	105.5840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	R196 On 02-August-07			Bond Future	9.2700	9.2420	105.3834	105.4165	0.00
05/07/2007	R196 On 01-November-07			Bond Future	9.1200	9.0920	102.8926	102.9269	0.00
05/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4170	4330	4170	4330	0.00
05/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6379	6203	6379	6203	0.00
05/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	112	143	112	143	0.00
05/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7555	7255	7555	7255	0.00
05/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1914	2039	1914	2039	0.00
05/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6462	6244	6462	6244	0.00
05/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3197	3331	3197	3331	0.00
05/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7879	7678	7879	7678	0.00
05/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1115	1201	1115	1201	0.00
05/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8752	8495	8752	8495	0.00
05/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2395	2505	2395	2505	0.00
05/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9559	9335	9559	9335	0.00
05/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	14	20	14	20	0.00
05/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11098	10773	11098	10773	0.00
05/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	603	657	603	657	0.00
05/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11342	11053	11342	11053	0.00
05/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1	2	1	2	0.00
05/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14743	14412	14743	14412	0.00
05/07/2007	R201 On 07-February-08			Bond Future	8.2600	8.2500	103.8013	103.8275	0.00
05/07/2007	R201 On 02-August-07			Bond Future	8.4100	8.3900	102.9740	103.0563	0.00
05/07/2007	R201 On 01-November-07			Bond Future	8.3500	8.3300	105.3980	105.5053	0.00
05/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9629	9751	9629	9751	0.00
05/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36531	36391	36531	36391	0.00
05/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	10478	11115	10478	11115	0.00
05/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5290	5105	5290	5105	0.00
05/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4182	4448	4182	4448	0.00
05/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	36998	36191	36998	36191	0.00
05/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2107	2266	2107	2266	0.00
05/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	48988	48075	48988	48075	0.00
05/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6252	6345	6252	6345	0.00
05/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46800	46631	46800	46631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	18237	18993	18237	18993	0.00
05/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2235	2169	2235	2169	0.00
05/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	20441	21214	20441	21214	0.00
05/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1759	1710	1759	1710	0.00
05/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	22725	23513	22725	23513	0.00
05/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1372	1337	1372	1337	0.00
05/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	32412	33229	32412	33229	0.00
05/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	463	459	463	459	0.00
05/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	961	1047	961	1047	0.00
05/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	62145	61158	62145	61158	0.00
05/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3862	3929	3862	3929	0.00
05/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58279	58084	58279	58084	0.00
05/07/2007	R203 On 07-February-08			Bond Future	8.1500	8.1150	104.0443	104.2755	0.00
05/07/2007	R203 On 02-August-07			Bond Future	8.2800	8.2400	103.0677	103.3044	0.00
05/07/2007	R203 On 01-November-07			Bond Future	8.2300	8.1850	101.3283	101.5957	0.00
05/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	8873	9510	8873	9510	0.00
05/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	52952	51278	52952	51278	0.00
05/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	18863	20782	18863	20782	0.00
05/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3819	3370	3819	3370	0.00
05/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3088	3524	3088	3524	0.00
05/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	53040	50802	53040	50802	0.00
05/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	29637	31821	29637	31821	0.00
05/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1469	1286	1469	1286	0.00
05/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	32543	34768	32543	34768	0.00
05/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1131	988	1131	988	0.00
05/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	35485	37745	35485	37745	0.00
05/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	842	735	842	735	0.00
05/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	47649	49986	47649	49986	0.00
05/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	226	196	226	196	0.00
05/07/2007	R204 On 07-February-08			Bond Future	8.1400	8.1300	100.1456	100.2163	0.00
05/07/2007	R204 On 02-August-07			Bond Future	8.2800	8.2400	98.9744	99.2621	0.00
05/07/2007	R204 On 01-November-07			Bond Future	8.2300	8.1900	101.3463	101.6316	0.00
05/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	16345	16637	16345	16637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	63012	62596	63012	62596	0.00
05/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	21387	23634	21387	23634	0.00
05/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5761	5131	5761	5131	0.00
05/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	7607	8321	7607	8321	0.00
05/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	61445	59306	61445	59306	0.00
05/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	32076	34650	32076	34650	0.00
05/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2533	2230	2533	2230	0.00
05/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	34994	37627	34994	37627	0.00
05/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	2014	1769	2014	1769	0.00
05/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	37987	40669	37987	40669	0.00
05/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1586	1390	1586	1390	0.00
05/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	50470	53276	50470	53276	0.00
05/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	552	481	552	481	0.00
05/07/2007	R206 On 07-February-08			Bond Future	8.2400	8.2300	97.1532	97.1983	0.00
05/07/2007	R206 On 02-August-07			Bond Future	8.4100	8.3900	96.0306	96.1021	0.00
05/07/2007	R206 On 01-November-07			Bond Future	8.3400	8.3200	98.3070	98.3999	0.00
05/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8000	8173	8000	8173	0.00
05/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30448	30169	30448	30169	0.00
05/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	2970	3295	2970	3295	0.00
05/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10384	9994	10384	9994	0.00
05/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3341	3563	3341	3563	0.00
05/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31226	30519	31226	30519	0.00
05/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	97	124	97	124	0.00
05/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	31915	31227	31915	31227	0.00
05/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	685	808	685	808	0.00
05/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	20207	19615	20207	19615	0.00
05/07/2007	R207 On 07-February-08			Bond Future	8.1000	8.0650	94.1624	94.3798	0.00
05/07/2007	R207 On 02-August-07			Bond Future	8.2100	8.1650	93.0507	93.3807	0.00
05/07/2007	R207 On 01-November-07			Bond Future	8.1600	8.1250	95.2834	95.5385	0.00
05/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9098	9706	9098	9706	0.00
05/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	53486	51921	53486	51921	0.00
05/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	22857	25753	22857	25753	0.00
05/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1962	1558	1962	1558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	3629	4086	3629	4086	0.00
05/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	53349	51255	53349	51255	0.00
05/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	35421	38608	35421	38608	0.00
05/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	484	371	484	371	0.00
05/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	38726	41948	38726	41948	0.00
05/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	325	246	325	246	0.00
05/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	42060	45308	42060	45308	0.00
05/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	213	160	213	160	0.00
05/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	55484	58776	55484	58776	0.00
05/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	32	23	32	23	0.00
05/07/2007	R209 On 07-February-08			Bond Future	7.7200	7.7250	85.5133	85.4640	0.00
05/07/2007	R209 On 02-August-07			Bond Future	7.8100	7.8150	84.4408	84.3922	631.00
05/07/2007	R209 On 01-November-07			Bond Future	7.7700	7.7750	83.3050	83.2562	0.00
05/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8989	8943	8989	8943	0.00
05/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	85129	85575	85129	85575	0.00
05/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	341	363	341	363	0.00
05/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	57847	58354	57847	58354	0.00
05/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2867	2862	2867	2862	0.00
05/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	84090	84573	84090	84573	0.00
05/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	26	30	26	30	0.00
05/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	85319	85808	85319	85808	0.00
05/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
05/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	114499	114985	114499	114985	0.00
05/07/2007	TRT1 On 02-August-07			Index Future	249.3100	249.4980	249.3070	249.4980	500.00
06/07/2007	\$ / R On 17-March-08			Currency Future	7.2200	7.2550	7.2240	7.2550	500.00
06/07/2007	\$ / R On 17-September-07			Currency Future	7.0500	7.0814	7.0500	7.0814	910.00
06/07/2007	\$ / R On 14-December-07			Currency Future	7.1400	7.1672	7.1355	7.1672	5,085.00
06/07/2007	ALBI On 07-February-08			Index Future	264.3600	264.6150	264.3570	264.6150	0.00
06/07/2007	ALBI On 02-August-07			Index Future	251.1100	251.4060	251.1100	251.4060	0.00
06/07/2007	ALBI On 01-November-07			Index Future	257.3200	257.6200	257.3220	257.6200	0.00
06/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	111274	113539	111274	113539	0.00
06/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7704	7389	7704	7389	0.00
06/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	3835	4660	3835	4660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	32735	30600	32735	30600	0.00
06/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	48582	50742	48582	50742	0.00
06/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	15362	14542	15362	14542	0.00
06/07/2007	CRD1 On 02-August-07			Index Future	107.9200	108.0100	107.9190	108.0100	10.00
06/07/2007	GOVI On 07-February-08			jGovi	264.3300	264.5800	264.3320	264.5800	30.00
06/07/2007	GOVI On 02-August-07			jGovi	252.1200	252.3585	252.1220	252.3585	69.00
06/07/2007	GOVI On 01-November-07			jGovi	257.8800	258.1245	257.8820	258.1245	118.00
06/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	28368	29627	28368	29627	0.00
06/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	35048	33827	35048	33827	0.00
06/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	116220	118585	116220	118585	0.00
06/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
06/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3043	3371	3043	3371	0.00
06/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	74223	72126	74223	72126	0.00
06/07/2007	ILBI On 02-August-07			Index Future	275.7500	275.6700	275.7510	275.6700	0.00
06/07/2007	J153 On 31-August-10			jSwap	9.7700	9.7480	0.0681	0.0674	0.00
06/07/2007	J157 On 15-September-15			jSwap	9.3100	9.3090	0.0036	0.0035	0.00
06/07/2007	J186 On 21-December-26			jSwap	8.5300	8.5550	0.0954	0.0973	0.00
06/07/2007	J201 On 22-December-14			jSwap	9.3800	9.3680	0.0992	0.0986	0.00
06/07/2007	J203 On 15-September-17			jSwap	9.1500	9.1470	0.1119	0.1115	0.00
06/07/2007	J204 On 21-December-18			jSwap	9.0500	9.0480	0.1086	0.1082	0.00
06/07/2007	J207 On 15-January-20			jSwap	8.9900	8.9900	0.0773	0.0772	0.00
06/07/2007	JBAR On 21-December-05			jBar	9.8200	9.8130	0.0000	0.0000	0.00
06/07/2007	JFRA On 07-February-08			jFra	10.1500	10.0600	0.0247	0.0245	0.00
06/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9110	0.0241	0.0241	0.00
06/07/2007	JFRA On 23-August-07			jFra	9.9200	9.9260	0.0187	0.0187	0.00
06/07/2007	JFRA On 01-November-07			jFra	10.1500	10.1000	0.0265	0.0264	0.00
06/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18729	18652	18729	18652	0.00
06/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12290	12413	12290	12413	0.00
06/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5883	5866	5883	5866	0.00
06/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
06/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1049	988	1049	988	0.00
06/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	220	250	220	250	0.00
06/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6919	6797	6919	6797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	1	0	1	0.00
06/07/2007	JN02 On 07-February-08			jNote	9.7900	9.7610	0.1752	0.1748	0.00
06/07/2007	JN02 On 02-August-07			jNote	9.9300	9.8980	0.1791	0.1786	0.00
06/07/2007	JN02 On 01-November-07			jNote	9.8900	9.8510	0.1783	0.1778	0.00
06/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23347	23043	23347	23043	0.00
06/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9192	9419	9192	9419	0.00
06/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13644	13205	13644	13205	0.00
06/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1330	1517	1330	1517	0.00
06/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20997	20599	20997	20599	0.00
06/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	5021	5245	5021	5245	0.00
06/07/2007	JN05 On 07-February-08			jNote	9.3700	9.3390	0.3693	0.3683	0.00
06/07/2007	JN05 On 02-August-07			jNote	9.5000	9.4710	0.3732	0.3723	0.00
06/07/2007	JN05 On 01-November-07			jNote	9.4500	9.4160	0.3716	0.3706	0.00
06/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23643	22880	23643	22880	0.00
06/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9026	9515	9026	9515	0.00
06/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11699	10899	11699	10899	0.00
06/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1842	2215	1842	2215	0.00
06/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22176	21317	22176	21317	0.00
06/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4561	4948	4561	4948	0.00
06/07/2007	JN10 On 07-February-08			jNote	8.9300	8.9220	0.5795	0.5794	0.00
06/07/2007	JN10 On 02-August-07			jNote	9.0500	9.0430	0.5848	0.5848	0.00
06/07/2007	JN10 On 01-November-07			jNote	9.0000	8.9890	0.5827	0.5827	0.00
06/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13184	13017	13184	13017	0.00
06/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	17794	18085	17794	18085	0.00
06/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	7183	7017	7183	7017	0.00
06/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	3955	4239	3955	4239	0.00
06/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	11244	11039	11244	11039	0.00
06/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	11441	11755	11441	11755	0.00
06/07/2007	JROD On 31-July-07			jRod	9.0100	9.0160	0.0032	0.0028	0.00
06/07/2007	JROD On 31-August-07			jRod	9.3900	9.4060	0.0041	0.0037	0.00
06/07/2007	JROD On 28-September-07			jRod	9.7200	9.7400	0.0049	0.0045	0.00
06/07/2007	JROD On 31-October-07			jRod	9.5200	9.5250	0.0082	0.0078	0.00
06/07/2007	JROD On 30-November-07			jRod	9.7800	9.7860	0.0093	0.0089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	JROD On 31-December-07			jRod	9.9800	9.9820	0.0103	0.0099	0.00
06/07/2007	OTH1 On 02-August-07			Index Future	246.6200	246.8820	246.6150	246.8820	15.00
06/07/2007	R153 On 07-February-08			Bond Future	8.8500	8.8050	115.1984	115.2931	0.00
06/07/2007	R153 On 02-August-07			Bond Future	8.9500	8.9100	116.2872	116.3995	1,140.00
06/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.8850	112.3225	112.4265	0.00
06/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4824	5133	4824	5133	0.00
06/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19027	18388	19027	18388	0.00
06/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	4800	5522	4800	5522	0.00
06/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3398	2996	3398	2996	0.00
06/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1761	1973	1761	1973	0.00
06/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19477	18649	19477	18649	0.00
06/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2211	2683	2211	2683	0.00
06/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6431	5780	6431	5780	0.00
06/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	34344	33221	34344	33221	0.00
06/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1753	2162	1753	2162	0.00
06/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7385	6670	7385	6670	0.00
06/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3302	3538	3302	3538	0.00
06/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	23543	22831	23543	22831	0.00
06/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	415	566	415	566	0.00
06/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13137	12165	13137	12165	0.00
06/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	883	1007	883	1007	0.00
06/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25252	24336	25252	24336	0.00
06/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1367	1715	1367	1715	0.00
06/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8412	7637	8412	7637	0.00
06/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2178	2350	2178	2350	0.00
06/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	28500	27724	28500	27724	0.00
06/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	403	469	403	469	0.00
06/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31476	30503	31476	30503	0.00
06/07/2007	R157 On 07-February-08			Bond Future	8.3000	8.2750	134.4255	134.5569	477.00
06/07/2007	R157 On 02-August-07			Bond Future	8.3800	8.3600	134.9866	135.1247	11.00
06/07/2007	R157 On 01-November-07			Bond Future	8.3700	8.3450	131.0436	131.1784	0.00
06/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	10960	11394	10960	11394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	47411	46531	47411	46531	0.00
06/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	14316	15374	14316	15374	0.00
06/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	6070	5747	6070	5747	0.00
06/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	4307	4607	4307	4607	0.00
06/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	46599	45551	46599	45551	0.00
06/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	197	260	197	260	0.00
06/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	44664	43345	44664	43345	57.00
06/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	24367	25619	24367	25619	0.00
06/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	2532	2403	2532	2403	0.00
06/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	1	0	1	0.00
06/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	81210	79829	81210	79829	0.00
06/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6988	7303	6988	7303	0.00
06/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	60614	59615	60614	59615	0.00
06/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2027	2196	2027	2196	0.00
06/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62034	60856	62034	60856	0.00
06/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4227	4442	4227	4442	0.00
06/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	75323	74224	75323	74224	0.00
06/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	27189	28472	27189	28472	0.00
06/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1987	1889	1987	1889	0.00
06/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	30072	31381	30072	31381	0.00
06/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1515	1442	1515	1442	0.00
06/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	42307	43671	42307	43671	0.00
06/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	446	429	446	429	0.00
06/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2027	2196	2027	2196	0.00
06/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62034	60856	62034	60856	0.00
06/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	851	935	851	935	0.00
06/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	78886	77623	78886	77623	0.00
06/07/2007	R186 On 07-February-08			Bond Future	8.0100	8.0000	125.5151	125.6288	0.00
06/07/2007	R186 On 02-August-07			Bond Future	8.1100	8.1000	124.4807	124.5944	5.00
06/07/2007	R186 On 01-November-07			Bond Future	8.0700	8.0600	127.4185	127.5322	0.00
06/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	27773	28322	27773	28322	0.00
06/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	57856	57269	57856	57269	0.00
06/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	24688	25709	24688	25709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8928	8811	8928	8811	0.00
06/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	8465	8791	8465	8791	0.00
06/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	75835	75025	75835	75025	0.00
06/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	18247	18668	18247	18668	0.00
06/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	78301	77584	78301	77584	0.00
06/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	11295	11598	11295	11598	0.00
06/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	102383	101549	102383	101549	0.00
06/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4054	4246	4054	4246	0.00
06/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	102722	101778	102722	101778	0.00
06/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	41344	42477	41344	42477	0.00
06/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	3597	3593	3597	3593	0.00
06/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	45949	47094	45949	47094	0.00
06/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2800	2807	2800	2807	0.00
06/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	50629	51781	50629	51781	0.00
06/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	2115	2130	2115	2130	0.00
06/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	70205	71360	70205	71360	0.00
06/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	602	620	602	620	0.00
06/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1718	1818	1718	1818	0.00
06/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	132814	131777	132814	131777	0.00
06/07/2007	R196 On 07-February-08			Bond Future	8.9400	8.9740	105.5810	105.5505	0.00
06/07/2007	R196 On 02-August-07			Bond Future	9.3000	9.2650	105.3302	105.3834	0.00
06/07/2007	R196 On 01-November-07			Bond Future	9.1400	9.1200	102.8681	102.8926	0.00
06/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4293	4170	4293	4170	0.00
06/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6196	6379	6196	6379	0.00
06/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	78	112	78	112	0.00
06/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8053	7555	8053	7555	0.00
06/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1824	1914	1824	1914	0.00
06/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6617	6462	6617	6462	0.00
06/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3297	3197	3297	3197	0.00
06/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7674	7879	7674	7879	0.00
06/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1054	1115	1054	1115	0.00
06/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8935	8752	8935	8752	0.00
06/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2475	2395	2475	2395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9335	9559	9335	9559	0.00
06/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	9	14	9	14	0.00
06/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11624	11098	11624	11098	0.00
06/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	564	603	564	603	0.00
06/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11548	11342	11548	11342	0.00
06/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	1	1	1	1	0.00
06/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15274	14743	15274	14743	0.00
06/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2550	103.7489	103.8013	0.00
06/07/2007	R201 On 02-August-07			Bond Future	8.4200	8.4050	102.9192	102.9740	0.00
06/07/2007	R201 On 01-November-07			Bond Future	8.3600	8.3500	105.3444	105.3980	0.00
06/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9429	9629	9429	9629	0.00
06/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36855	36531	36855	36531	0.00
06/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	10014	10478	10014	10478	0.00
06/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5373	5290	5373	5290	0.00
06/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4031	4182	4031	4182	0.00
06/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37383	36998	37383	36998	0.00
06/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2015	2107	2015	2107	0.00
06/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	49433	48988	49433	48988	0.00
06/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6103	6252	6103	6252	0.00
06/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	47174	46800	47174	46800	0.00
06/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	17701	18237	17701	18237	0.00
06/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	2247	2235	2247	2235	0.00
06/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	19896	20441	19896	20441	0.00
06/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1762	1759	1762	1759	0.00
06/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	22174	22725	22174	22725	0.00
06/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	1368	1372	1368	1372	0.00
06/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	31854	32412	31854	32412	0.00
06/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	453	463	453	463	0.00
06/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	911	961	911	961	0.00
06/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	62631	62145	62631	62145	0.00
06/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3757	3862	3757	3862	0.00
06/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58697	58279	58697	58279	0.00
06/07/2007	R203 On 07-February-08			Bond Future	8.1700	8.1500	103.9125	104.0443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R203 On 02-August-07			Bond Future	8.3000	8.2750	102.9327	103.0677	0.00
06/07/2007	R203 On 01-November-07			Bond Future	8.2500	8.2250	101.1949	101.3283	0.00
06/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	8504	8873	8504	8873	0.00
06/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	53901	52952	53901	52952	0.00
06/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	17733	18863	17733	18863	0.00
06/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	4038	3819	4038	3819	0.00
06/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2866	3088	2866	3088	0.00
06/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	54152	53040	54152	53040	0.00
06/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	28364	29637	28364	29637	0.00
06/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1546	1469	1546	1469	0.00
06/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	31250	32543	31250	32543	0.00
06/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	1187	1131	1187	1131	0.00
06/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	34176	35485	34176	35485	0.00
06/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	882	842	882	842	0.00
06/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	46307	47649	46307	47649	0.00
06/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	233	226	233	226	0.00
06/07/2007	R204 On 07-February-08			Bond Future	8.1500	8.1400	100.0749	100.1456	0.00
06/07/2007	R204 On 02-August-07			Bond Future	8.2900	8.2800	98.9026	98.9744	0.00
06/07/2007	R204 On 01-November-07			Bond Future	8.2400	8.2300	101.2751	101.3463	0.00
06/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	16057	16345	16057	16345	0.00
06/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	63431	63012	63431	63012	0.00
06/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	20694	21387	20694	21387	0.00
06/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5786	5761	5786	5761	0.00
06/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	7377	7607	7377	7607	0.00
06/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	61927	61445	61927	61445	0.00
06/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	31340	32076	31340	32076	0.00
06/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	2514	2533	2514	2533	0.00
06/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	34255	34994	34255	34994	0.00
06/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1992	2014	1992	2014	0.00
06/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	37246	37987	37246	37987	0.00
06/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1562	1586	1562	1586	0.00
06/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	49733	50470	49733	50470	0.00
06/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	533	552	533	552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R206 On 07-February-08			Bond Future	8.2500	8.2400	97.1080	97.1532	0.00
06/07/2007	R206 On 02-August-07			Bond Future	8.4200	8.4050	95.9830	96.0306	0.00
06/07/2007	R206 On 01-November-07			Bond Future	8.3500	8.3400	98.2606	98.3070	0.00
06/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7829	8000	7829	8000	0.00
06/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30729	30448	30729	30448	0.00
06/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	2731	2970	2731	2970	0.00
06/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10621	10384	10621	10384	0.00
06/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3216	3341	3216	3341	0.00
06/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31565	31226	31565	31226	0.00
06/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	78	97	78	97	0.00
06/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	32372	31915	32372	31915	0.00
06/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	596	685	596	685	0.00
06/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	20594	20207	20594	20207	0.00
06/07/2007	R207 On 07-February-08			Bond Future	8.1200	8.0950	94.0179	94.1624	0.00
06/07/2007	R207 On 02-August-07			Bond Future	8.2300	8.2100	92.9045	93.0507	0.00
06/07/2007	R207 On 01-November-07			Bond Future	8.1800	8.1600	95.1381	95.2834	0.00
06/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	8693	9098	8693	9098	0.00
06/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	54526	53486	54526	53486	0.00
06/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	21546	22857	21546	22857	0.00
06/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	2113	1962	2113	1962	0.00
06/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	3366	3629	3366	3629	0.00
06/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	54540	53349	54540	53349	0.00
06/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	33995	35421	33995	35421	0.00
06/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	520	484	520	484	0.00
06/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	37287	38726	37287	38726	0.00
06/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	347	325	347	325	0.00
06/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	40613	42060	40613	42060	0.00
06/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	227	213	227	213	0.00
06/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	54024	55484	54024	55484	0.00
06/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	33	32	33	32	0.00
06/07/2007	R209 On 07-February-08			Bond Future	7.7300	7.7200	85.4148	85.5133	0.00
06/07/2007	R209 On 02-August-07			Bond Future	7.8200	7.8100	84.3437	84.4408	631.00
06/07/2007	R209 On 01-November-07			Bond Future	7.7800	7.7700	83.2074	83.3050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	8738	8989	8738	8989	0.00
06/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	85862	85129	85862	85129	0.00
06/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	280	341	280	341	0.00
06/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	58757	57847	58757	57847	0.00
06/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2723	2867	2723	2867	0.00
06/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	84923	84090	84923	84090	0.00
06/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	19	26	19	26	0.00
06/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	86283	85319	86283	85319	0.00
06/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	1	1	1	1	0.00
06/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	115470	114499	115470	114499	0.00
06/07/2007	TRT1 On 02-August-07			Index Future	249.0700	249.3070	249.0730	249.3070	500.00
09/07/2007	\$ / R On 17-March-08			Currency Future	7.2100	7.2240	7.2087	7.2240	500.00
09/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.0500	7.0351	7.0500	910.00
09/07/2007	\$ / R On 14-December-07			Currency Future	7.1200	7.1355	7.1207	7.1355	5,085.00
09/07/2007	ALBI On 07-February-08			Index Future	264.9800	264.3570	264.9760	264.3570	0.00
09/07/2007	ALBI On 02-August-07			Index Future	251.7100	251.1100	251.7140	251.1100	0.00
09/07/2007	ALBI On 01-November-07			Index Future	257.9400	257.3220	257.9410	257.3220	0.00
09/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	116457	111274	116457	111274	0.00
09/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	6697	7704	6697	7704	0.00
09/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	4592	3835	4592	3835	0.00
09/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	27452	32735	27452	32735	0.00
09/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	52571	48582	52571	48582	0.00
09/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	13161	15362	13161	15362	0.00
09/07/2007	CRD1 On 02-August-07			Index Future	108.1000	107.9190	108.0980	107.9190	10.00
09/07/2007	GOVI On 07-February-08			jGovi	264.8700	264.3320	264.8670	264.3320	30.00
09/07/2007	GOVI On 02-August-07			jGovi	252.6300	252.1220	252.6330	252.1220	69.00
09/07/2007	GOVI On 01-November-07			jGovi	258.4000	257.8820	258.4040	257.8820	118.00
09/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	30746	28368	30746	28368	0.00
09/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	32076	35048	32076	35048	0.00
09/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	121330	116220	121330	116220	0.00
09/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
09/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3517	3043	3517	3043	0.00
09/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	69477	74223	69477	74223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	ILBI On 02-August-07			Index Future	275.8400	275.7510	275.8440	275.7510	0.00
09/07/2007	J153 On 31-August-10			jSwap	9.7600	9.7690	0.0677	0.0681	0.00
09/07/2007	J157 On 15-September-15			jSwap	9.3000	9.3110	0.0029	0.0036	0.00
09/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5340	0.0976	0.0954	0.00
09/07/2007	J201 On 22-December-14			jSwap	9.3700	9.3800	0.0986	0.0992	0.00
09/07/2007	J203 On 15-September-17			jSwap	9.1500	9.1530	0.1115	0.1119	0.00
09/07/2007	J204 On 21-December-18			jSwap	9.0500	9.0530	0.1084	0.1086	0.00
09/07/2007	J207 On 15-January-20			jSwap	8.9900	8.9910	0.0773	0.0773	0.00
09/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8170	0.0000	0.0000	0.00
09/07/2007	JFRA On 07-February-08			jFra	10.1300	10.1480	0.0246	0.0247	0.00
09/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9180	0.0241	0.0241	0.00
09/07/2007	JFRA On 23-August-07			jFra	9.9200	9.9160	0.0187	0.0187	0.00
09/07/2007	JFRA On 01-November-07			jFra	10.1400	10.1470	0.0265	0.0265	0.00
09/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18607	18729	18607	18729	0.00
09/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12199	12290	12199	12290	0.00
09/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5893	5883	5893	5883	0.00
09/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
09/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	986	1049	986	1049	0.00
09/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	224	220	224	220	0.00
09/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6888	6919	6888	6919	0.00
09/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
09/07/2007	JN02 On 07-February-08			jNote	9.7800	9.7910	0.1750	0.1752	0.00
09/07/2007	JN02 On 02-August-07			jNote	9.9300	9.9330	0.1791	0.1791	0.00
09/07/2007	JN02 On 01-November-07			jNote	9.8800	9.8860	0.1782	0.1783	0.00
09/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23112	23347	23112	23347	0.00
09/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9171	9192	9171	9192	0.00
09/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13416	13644	13416	13644	0.00
09/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1137	1330	1137	1330	0.00
09/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20786	20997	20786	20997	0.00
09/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4935	5021	4935	5021	0.00
09/07/2007	JN05 On 07-February-08			jNote	9.3500	9.3710	0.3687	0.3693	0.00
09/07/2007	JN05 On 02-August-07			jNote	9.4900	9.5010	0.3727	0.3732	0.00
09/07/2007	JN05 On 01-November-07			jNote	9.4300	9.4480	0.3710	0.3716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23069	23643	23069	23643	0.00
09/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9196	9026	9196	9026	0.00
09/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11013	11699	11013	11699	0.00
09/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1743	1842	1743	1842	0.00
09/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	21547	22176	21547	22176	0.00
09/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4634	4561	4634	4561	0.00
09/07/2007	JN10 On 07-February-08			jNote	8.9200	8.9290	0.5793	0.5795	0.00
09/07/2007	JN10 On 02-August-07			jNote	9.0400	9.0500	0.5846	0.5848	0.00
09/07/2007	JN10 On 01-November-07			jNote	8.9900	8.9970	0.5825	0.5827	0.00
09/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	12847	13184	12847	13184	0.00
09/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	17979	17794	17979	17794	0.00
09/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6541	7183	6541	7183	0.00
09/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	3893	3955	3893	3955	0.00
09/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	10815	11244	10815	11244	0.00
09/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	11595	11441	11595	11441	0.00
09/07/2007	JROD On 31-July-07			jRod	9.0000	9.0090	0.0028	0.0032	0.00
09/07/2007	JROD On 31-August-07			jRod	9.3900	9.3910	0.0037	0.0041	0.00
09/07/2007	JROD On 28-September-07			jRod	9.7300	9.7210	0.0044	0.0049	0.00
09/07/2007	JROD On 31-October-07			jRod	9.5200	9.5160	0.0077	0.0082	0.00
09/07/2007	JROD On 30-November-07			jRod	9.7800	9.7780	0.0089	0.0093	0.00
09/07/2007	JROD On 31-December-07			jRod	9.9700	9.9770	0.0099	0.0103	0.00
09/07/2007	OTH1 On 02-August-07			Index Future	247.2600	246.6150	247.2550	246.6150	15.00
09/07/2007	R153 On 07-February-08			Bond Future	8.8200	8.8450	115.2694	115.1984	0.00
09/07/2007	R153 On 02-August-07			Bond Future	8.9200	8.9500	116.3715	116.2872	1,140.00
09/07/2007	R153 On 01-November-07			Bond Future	8.9000	8.9250	112.4005	112.3225	0.00
09/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4975	4824	4975	4824	0.00
09/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	18467	19027	18467	19027	0.00
09/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5056	4800	5056	4800	0.00
09/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2811	3398	2811	3398	0.00
09/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1839	1761	1839	1761	0.00
09/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	18774	19477	18774	19477	0.00
09/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2295	2211	2295	2211	0.00
09/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5672	6431	5672	6431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
09/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	33502	34344	33502	34344	0.00
09/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1807	1753	1807	1753	0.00
09/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6596	7385	6596	7385	0.00
09/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3409	3302	3409	3302	0.00
09/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	22939	23543	22939	23543	0.00
09/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	402	415	402	415	0.00
09/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12282	13137	12282	13137	0.00
09/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	920	883	920	883	0.00
09/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	24509	25252	24509	25252	0.00
09/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1397	1367	1397	1367	0.00
09/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	7600	8412	7600	8412	0.00
09/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2250	2178	2250	2178	0.00
09/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	27861	28500	27861	28500	0.00
09/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	418	403	418	403	0.00
09/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	30712	31476	30712	31476	0.00
09/07/2007	R157 On 07-February-08			Bond Future	8.2700	8.2950	134.6227	134.4255	477.00
09/07/2007	R157 On 02-August-07			Bond Future	8.3500	8.3800	135.1938	134.9866	11.00
09/07/2007	R157 On 01-November-07			Bond Future	8.3400	8.3650	131.2458	131.0436	0.00
09/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	11390	10960	11390	10960	0.00
09/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	45869	47411	45869	47411	0.00
09/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	15169	14316	15169	14316	0.00
09/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4850	6070	4850	6070	0.00
09/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	4528	4307	4528	4307	0.00
09/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	44798	46599	44798	46599	0.00
09/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	176	197	176	197	0.00
09/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	42570	44664	42570	44664	57.00
09/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	25737	24367	25737	24367	0.00
09/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1830	2532	1830	2532	0.00
09/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	79138	81210	79138	81210	0.00
09/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	7275	6988	7275	6988	0.00
09/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	58930	60614	58930	60614	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2128	2027	2128	2027	0.00
09/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	60115	62034	60115	62034	0.00
09/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4406	4227	4406	4227	0.00
09/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	73530	75323	73530	75323	0.00
09/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	28670	27189	28670	27189	0.00
09/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1395	1987	1395	1987	0.00
09/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	31659	30072	31659	30072	0.00
09/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1029	1515	1029	1515	0.00
09/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	44193	42307	44193	42307	0.00
09/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	260	446	260	446	0.00
09/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2128	2027	2128	2027	0.00
09/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	60115	62034	60115	62034	0.00
09/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	890	851	890	851	0.00
09/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	76905	78886	76905	78886	0.00
09/07/2007	R186 On 07-February-08			Bond Future	7.9700	8.0100	125.9709	125.5151	0.00
09/07/2007	R186 On 02-August-07			Bond Future	8.0700	8.1100	124.9367	124.4807	5.00
09/07/2007	R186 On 01-November-07			Bond Future	8.0300	8.0700	127.8740	127.4185	0.00
09/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	29361	27773	29361	27773	0.00
09/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	54886	57856	54886	57856	0.00
09/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	27033	24688	27033	24688	0.00
09/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6713	8928	6713	8928	0.00
09/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	9140	8465	9140	8465	0.00
09/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	71956	75835	71956	75835	0.00
09/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	19381	18247	19381	18247	0.00
09/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	74876	78301	74876	78301	0.00
09/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	12050	11295	12050	11295	0.00
09/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	98580	102383	98580	102383	0.00
09/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4393	4054	4393	4054	0.00
09/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	98506	102722	98506	102722	0.00
09/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	44715	41344	44715	41344	0.00
09/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2407	3597	2407	3597	0.00
09/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	49522	45949	49522	45949	0.00
09/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1813	2800	1813	2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	54393	50629	54393	50629	0.00
09/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1319	2115	1319	2115	0.00
09/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	74479	70205	74479	70205	0.00
09/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	316	602	316	602	0.00
09/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1865	1718	1865	1718	0.00
09/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	128405	132814	128405	132814	0.00
09/07/2007	R196 On 07-February-08			Bond Future	8.9600	8.9430	105.5683	105.5810	0.00
09/07/2007	R196 On 02-August-07			Bond Future	9.2600	9.3020	105.3849	105.3302	0.00
09/07/2007	R196 On 01-November-07			Bond Future	9.1100	9.1400	102.9036	102.8681	0.00
09/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4200	4293	4200	4293	0.00
09/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6232	6196	6232	6196	0.00
09/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	77	78	77	78	0.00
09/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7506	8053	7506	8053	0.00
09/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1892	1824	1892	1824	0.00
09/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6330	6617	6330	6617	0.00
09/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3216	3297	3216	3297	0.00
09/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7721	7674	7721	7674	0.00
09/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1093	1054	1093	1054	0.00
09/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8619	8935	8619	8935	0.00
09/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2405	2475	2405	2475	0.00
09/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9393	9335	9393	9335	0.00
09/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	8	9	8	9	0.00
09/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11077	11624	11077	11624	0.00
09/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	584	564	584	564	0.00
09/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11213	11548	11213	11548	0.00
09/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	1	0	1	0.00
09/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14728	15274	14728	15274	0.00
09/07/2007	R201 On 07-February-08			Bond Future	8.2400	8.2650	103.9062	103.7489	0.00
09/07/2007	R201 On 02-August-07			Bond Future	8.3900	8.4150	103.0837	102.9192	0.00
09/07/2007	R201 On 01-November-07			Bond Future	8.3300	8.3600	105.5053	105.3444	0.00
09/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9790	9429	9790	9429	0.00
09/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	35643	36855	35643	36855	0.00
09/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	10628	10014	10628	10014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4343	5373	4343	5373	0.00
09/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4219	4031	4219	4031	0.00
09/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	35962	37383	35962	37383	0.00
09/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2106	2015	2106	2015	0.00
09/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	47915	49433	47915	49433	0.00
09/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6347	6103	6347	6103	0.00
09/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	45846	47174	45846	47174	0.00
09/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	18742	17701	18742	17701	0.00
09/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1644	2247	1644	2247	0.00
09/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	21030	19896	21030	19896	0.00
09/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1252	1762	1252	1762	0.00
09/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	23393	22174	23393	22174	0.00
09/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	943	1368	943	1368	0.00
09/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	33318	31854	33318	31854	0.00
09/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	273	453	273	453	0.00
09/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	949	911	949	911	0.00
09/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	61060	62631	61060	62631	0.00
09/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3912	3757	3912	3757	0.00
09/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	57280	58697	57280	58697	0.00
09/07/2007	R203 On 07-February-08			Bond Future	8.1400	8.1700	104.1103	103.9125	0.00
09/07/2007	R203 On 02-August-07			Bond Future	8.2700	8.2950	103.1352	102.9327	0.00
09/07/2007	R203 On 01-November-07			Bond Future	8.2200	8.2450	101.3950	101.1949	0.00
09/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	8857	8504	8857	8504	0.00
09/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	52277	53901	52277	53901	0.00
09/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	18809	17733	18809	17733	0.00
09/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3089	4038	3089	4038	0.00
09/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3014	2866	3014	2866	0.00
09/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	52299	54152	52299	54152	0.00
09/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	29899	28364	29899	28364	0.00
09/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1056	1546	1056	1546	0.00
09/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	32873	31250	32873	31250	0.00
09/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	785	1187	785	1187	0.00
09/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	35881	34176	35881	34176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	562	882	562	882	0.00
09/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	48224	46307	48224	46307	0.00
09/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	126	233	126	233	0.00
09/07/2007	R204 On 07-February-08			Bond Future	8.1200	8.1500	100.2872	100.0749	0.00
09/07/2007	R204 On 02-August-07			Bond Future	8.2600	8.2900	99.1181	98.9026	0.00
09/07/2007	R204 On 01-November-07			Bond Future	8.2100	8.2400	101.4888	101.2751	0.00
09/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	16509	16057	16509	16057	0.00
09/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	61760	63431	61760	63431	0.00
09/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	21662	20694	21662	20694	0.00
09/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4599	5786	4599	5786	0.00
09/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	7597	7377	7597	7377	0.00
09/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	60010	61927	60010	61927	0.00
09/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	32801	31340	32801	31340	0.00
09/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1820	2514	1820	2514	0.00
09/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	35821	34255	35821	34255	0.00
09/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1404	1992	1404	1992	0.00
09/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	38908	37246	38908	37246	0.00
09/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1070	1562	1070	1562	0.00
09/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	51676	49733	51676	49733	0.00
09/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	320	533	320	533	0.00
09/07/2007	R206 On 07-February-08			Bond Future	8.2200	8.2500	97.2435	97.1080	0.00
09/07/2007	R206 On 02-August-07			Bond Future	8.3900	8.4150	96.1259	95.9830	0.00
09/07/2007	R206 On 01-November-07			Bond Future	8.3200	8.3500	98.3999	98.2606	0.00
09/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8142	7829	8142	7829	0.00
09/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29686	30729	29686	30729	0.00
09/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	2879	2731	2879	2731	0.00
09/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	9340	10621	9340	10621	0.00
09/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3377	3216	3377	3216	0.00
09/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	30332	31565	30332	31565	0.00
09/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	68	78	68	78	0.00
09/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	30933	32372	30933	32372	0.00
09/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	589	596	589	596	0.00
09/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	19158	20594	19158	20594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	R207 On 07-February-08			Bond Future	8.1000	8.1150	94.1624	94.0179	0.00
09/07/2007	R207 On 02-August-07			Bond Future	8.2100	8.2300	93.0507	92.9045	0.00
09/07/2007	R207 On 01-November-07			Bond Future	8.1600	8.1800	95.2834	95.1381	0.00
09/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	8914	8693	8914	8693	0.00
09/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	53303	54526	53303	54526	0.00
09/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	22465	21546	22465	21546	0.00
09/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1570	2113	1570	2113	0.00
09/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	3444	3366	3444	3366	0.00
09/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	53164	54540	53164	54540	0.00
09/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	35265	33995	35265	33995	0.00
09/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	328	520	328	520	0.00
09/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	38610	37287	38610	37287	0.00
09/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	209	347	209	347	0.00
09/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	41977	40613	41977	40613	0.00
09/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	130	227	130	227	0.00
09/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	55467	54024	55467	54024	0.00
09/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	15	33	15	33	0.00
09/07/2007	R209 On 07-February-08			Bond Future	7.6900	7.7300	85.8098	85.4148	0.00
09/07/2007	R209 On 02-August-07			Bond Future	7.7800	7.8200	84.7332	84.3437	633.00
09/07/2007	R209 On 01-November-07			Bond Future	7.7400	7.7800	83.5993	83.2074	0.00
09/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	9382	8738	9382	8738	0.00
09/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	82557	85862	82557	85862	0.00
09/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	282	280	282	280	0.00
09/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	54863	58757	54863	58757	0.00
09/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2994	2723	2994	2723	0.00
09/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	81274	84923	81274	84923	0.00
09/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	17	19	17	19	0.00
09/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	82384	86283	82384	86283	0.00
09/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	1	0	1	0.00
09/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	111574	115470	111574	115470	0.00
09/07/2007	TRT1 On 02-August-07			Index Future	249.5800	249.0730	249.5810	249.0730	500.00
10/07/2007	\$ / R On 17-March-08			Currency Future	7.2400	7.2087	7.2437	7.2087	1,500.00
10/07/2007	\$ / R On 17-September-07			Currency Future	7.0700	7.0351	7.0697	7.0351	910.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	\$ / R On 14-December-07			Currency Future	7.1600	7.1207	7.1555	7.1207	6,085.00
10/07/2007	ALBI On 07-February-08			Index Future	265.2100	264.9760	265.2070	264.9760	0.00
10/07/2007	ALBI On 02-August-07			Index Future	251.9200	251.7140	251.9220	251.7140	0.00
10/07/2007	ALBI On 01-November-07			Index Future	258.1500	257.9410	258.1540	257.9410	0.00
10/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	118424	116457	118424	116457	0.00
10/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	6354	6697	6354	6697	0.00
10/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	4896	4592	4896	4592	0.00
10/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	25676	27452	25676	27452	0.00
10/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	53995	52571	53995	52571	0.00
10/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	12455	13161	12455	13161	0.00
10/07/2007	CRD1 On 02-August-07			Index Future	108.1700	108.0980	108.1690	108.0980	10.00
10/07/2007	GOVI On 07-February-08			jGovi	265.1100	264.8670	265.1140	264.8670	30.00
10/07/2007	GOVI On 02-August-07			jGovi	252.8700	252.6330	252.8690	252.6330	69.00
10/07/2007	GOVI On 01-November-07			jGovi	258.6500	258.4040	258.6450	258.4040	118.00
10/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	31921	30746	31921	30746	0.00
10/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	30781	32076	30781	32076	0.00
10/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	123690	121330	123690	121330	0.00
10/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
10/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	3779	3517	3779	3517	0.00
10/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	67329	69477	67329	69477	0.00
10/07/2007	ILBI On 02-August-07			Index Future	275.8400	275.8440	275.8440	275.8440	0.00
10/07/2007	J153 On 31-August-10			jSwap	9.7500	9.7560	0.0674	0.0677	0.00
10/07/2007	J157 On 15-September-15			jSwap	9.2700	9.2990	0.0013	0.0029	0.00
10/07/2007	J186 On 21-December-26			jSwap	8.4900	8.5570	0.0919	0.0976	0.00
10/07/2007	J201 On 22-December-14			jSwap	9.3400	9.3670	0.0971	0.0986	0.00
10/07/2007	J203 On 15-September-17			jSwap	9.1100	9.1450	0.1096	0.1115	0.00
10/07/2007	J204 On 21-December-18			jSwap	9.0100	9.0480	0.1056	0.1084	0.00
10/07/2007	J207 On 15-January-20			jSwap	8.9400	8.9900	0.0738	0.0773	0.00
10/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8460	0.0000	0.0000	0.00
10/07/2007	JFRA On 07-February-08			jFra	10.1600	10.1320	0.0247	0.0246	0.00
10/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9220	0.0241	0.0241	0.00
10/07/2007	JFRA On 23-August-07			jFra	9.9200	9.9210	0.0187	0.0187	0.00
10/07/2007	JFRA On 01-November-07			jFra	10.1500	10.1350	0.0265	0.0265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18610	18607	18610	18607	0.00
10/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12134	12199	12134	12199	0.00
10/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5890	5893	5890	5893	0.00
10/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
10/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	980	986	980	986	0.00
10/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	219	224	219	224	0.00
10/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6932	6888	6932	6888	0.00
10/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
10/07/2007	JN02 On 07-February-08			jNote	9.7700	9.7790	0.1749	0.1750	0.00
10/07/2007	JN02 On 02-August-07			jNote	9.9400	9.9310	0.1792	0.1791	0.00
10/07/2007	JN02 On 01-November-07			jNote	9.8800	9.8790	0.1782	0.1782	0.00
10/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23021	23112	23021	23112	0.00
10/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	9171	9171	9171	9171	0.00
10/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13484	13416	13484	13416	0.00
10/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	1044	1137	1044	1137	0.00
10/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20795	20786	20795	20786	0.00
10/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4873	4935	4873	4935	0.00
10/07/2007	JN05 On 07-February-08			jNote	9.3200	9.3520	0.3676	0.3687	0.00
10/07/2007	JN05 On 02-August-07			jNote	9.4600	9.4860	0.3718	0.3727	0.00
10/07/2007	JN05 On 01-November-07			jNote	9.4000	9.4300	0.3700	0.3710	0.00
10/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	22245	23069	22245	23069	0.00
10/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	9627	9196	9627	9196	0.00
10/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10190	11013	10190	11013	0.00
10/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1900	1743	1900	1743	0.00
10/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	20748	21547	20748	21547	0.00
10/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4892	4634	4892	4634	0.00
10/07/2007	JN10 On 07-February-08			jNote	8.8800	8.9210	0.5774	0.5793	0.00
10/07/2007	JN10 On 02-August-07			jNote	9.0100	9.0410	0.5831	0.5846	0.00
10/07/2007	JN10 On 01-November-07			jNote	8.9500	8.9880	0.5808	0.5825	0.00
10/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	11701	12847	11701	12847	0.00
10/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	19441	17979	19441	17979	0.00
10/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	5301	6541	5301	6541	0.00
10/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	4721	3893	4721	3893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	9675	10815	9675	10815	0.00
10/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	12792	11595	12792	11595	0.00
10/07/2007	JROD On 31-July-07			jRod	9.0000	9.0010	0.0027	0.0028	0.00
10/07/2007	JROD On 31-August-07			jRod	9.3800	9.3860	0.0036	0.0037	0.00
10/07/2007	JROD On 28-September-07			jRod	9.7100	9.7250	0.0044	0.0044	0.00
10/07/2007	JROD On 31-October-07			jRod	9.5200	9.5190	0.0077	0.0077	0.00
10/07/2007	JROD On 30-November-07			jRod	9.7800	9.7780	0.0089	0.0089	0.00
10/07/2007	JROD On 31-December-07			jRod	9.9700	9.9690	0.0099	0.0099	0.00
10/07/2007	OTH1 On 02-August-07			Index Future	247.5800	247.2550	247.5810	247.2550	15.00
10/07/2007	R153 On 07-February-08			Bond Future	8.8100	8.8150	115.2931	115.2694	0.00
10/07/2007	R153 On 02-August-07			Bond Future	8.9100	8.9200	116.3995	116.3715	1,140.00
10/07/2007	R153 On 01-November-07			Bond Future	8.8900	8.8950	112.4265	112.4005	0.00
10/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	5027	4975	5027	4975	0.00
10/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	18282	18467	18282	18467	0.00
10/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5147	5056	5147	5056	0.00
10/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2621	2811	2621	2811	0.00
10/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1865	1839	1865	1839	0.00
10/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	18541	18774	18541	18774	0.00
10/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	2323	2295	2323	2295	0.00
10/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5420	5672	5420	5672	0.00
10/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
10/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	33221	33502	33221	33502	0.00
10/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1825	1807	1825	1807	0.00
10/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6333	6596	6333	6596	0.00
10/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3445	3409	3445	3409	0.00
10/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	22738	22939	22738	22939	0.00
10/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	397	402	397	402	0.00
10/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	11996	12282	11996	12282	0.00
10/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	933	920	933	920	0.00
10/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	24262	24509	24262	24509	0.00
10/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1406	1397	1406	1397	0.00
10/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	7328	7600	7328	7600	0.00
10/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2274	2250	2274	2250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	27648	27861	27648	27861	0.00
10/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	423	418	423	418	0.00
10/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	30457	30712	30457	30712	0.00
10/07/2007	R157 On 07-February-08			Bond Future	8.2500	8.2650	134.7544	134.6227	477.00
10/07/2007	R157 On 02-August-07			Bond Future	8.3300	8.3500	135.3323	135.1938	11.00
10/07/2007	R157 On 01-November-07			Bond Future	8.3200	8.3350	131.3808	131.2458	0.00
10/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	11737	11390	11737	11390	0.00
10/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	44899	45869	44899	45869	0.00
10/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	15954	15169	15954	15169	0.00
10/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4251	4850	4251	4850	0.00
10/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	4736	4528	4736	4528	0.00
10/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	43656	44798	43656	44798	0.00
10/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	184	176	184	176	0.00
10/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	41194	42570	41194	42570	57.00
10/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	26817	25737	26817	25737	0.00
10/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1525	1830	1525	1830	0.00
10/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	77753	79138	77753	79138	0.00
10/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	7516	7275	7516	7275	0.00
10/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	57854	58930	57854	58930	0.00
10/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2235	2128	2235	2128	0.00
10/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	58871	60115	58871	60115	0.00
10/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4563	4406	4563	4406	0.00
10/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	72371	73530	72371	73530	0.00
10/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	29806	28670	29806	28670	0.00
10/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1147	1395	1147	1395	0.00
10/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	32847	31659	32847	31659	0.00
10/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	832	1029	832	1029	0.00
10/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	45513	44193	45513	44193	0.00
10/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	195	260	195	260	0.00
10/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	2235	2128	2235	2128	0.00
10/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	58871	60115	58871	60115	0.00
10/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	938	890	938	890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	75603	76905	75603	76905	0.00
10/07/2007	R186 On 07-February-08			Bond Future	7.9500	7.9700	126.1997	125.9709	0.00
10/07/2007	R186 On 02-August-07			Bond Future	8.0500	8.0700	125.1656	124.9367	5.00
10/07/2007	R186 On 01-November-07			Bond Future	8.0100	8.0300	128.1027	127.8740	0.00
10/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	30232	29361	30232	29361	0.00
10/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	53469	54886	53469	54886	0.00
10/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	28438	27033	28438	27033	0.00
10/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	5828	6713	5828	6713	0.00
10/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	9548	9140	9548	9140	0.00
10/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	70077	71956	70077	71956	0.00
10/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	20015	19381	20015	19381	0.00
10/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	73221	74876	73221	74876	0.00
10/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	12481	12050	12481	12050	0.00
10/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	96723	98580	96723	98580	0.00
10/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	4608	4393	4608	4393	0.00
10/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	96434	98506	96434	98506	0.00
10/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	46578	44715	46578	44715	0.00
10/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1982	2407	1982	2407	0.00
10/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	51469	49522	51469	49522	0.00
10/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1471	1813	1471	1813	0.00
10/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	56415	54393	56415	54393	0.00
10/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1052	1319	1052	1319	0.00
10/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	76686	74479	76686	74479	0.00
10/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	233	316	233	316	0.00
10/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1963	1865	1963	1865	0.00
10/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	126217	128405	126217	128405	0.00
10/07/2007	R196 On 07-February-08			Bond Future	8.9400	8.9560	105.5840	105.5683	0.00
10/07/2007	R196 On 02-August-07			Bond Future	9.2500	9.2640	105.4064	105.3849	0.00
10/07/2007	R196 On 01-November-07			Bond Future	9.1000	9.1110	102.9232	102.9036	0.00
10/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4258	4200	4258	4200	0.00
10/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6132	6232	6132	6232	0.00
10/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	78	77	78	77	0.00
10/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7291	7506	7291	7506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1941	1892	1941	1892	0.00
10/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6182	6330	6182	6330	0.00
10/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3263	3216	3263	3216	0.00
10/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7610	7721	7610	7721	0.00
10/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1123	1093	1123	1093	0.00
10/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8453	8619	8453	8619	0.00
10/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2442	2405	2442	2405	0.00
10/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9272	9393	9272	9393	0.00
10/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	7	8	7	8	0.00
10/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	10861	11077	10861	11077	0.00
10/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	600	584	600	584	0.00
10/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11033	11213	11033	11213	0.00
10/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
10/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14512	14728	14512	14728	0.00
10/07/2007	R201 On 07-February-08			Bond Future	8.2300	8.2350	103.9587	103.9062	0.00
10/07/2007	R201 On 02-August-07			Bond Future	8.3800	8.3850	103.1386	103.0837	0.00
10/07/2007	R201 On 01-November-07			Bond Future	8.3200	8.3300	105.5590	105.5053	0.00
10/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9913	9790	9913	9790	0.00
10/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	35242	35643	35242	35643	0.00
10/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	10846	10628	10846	10628	0.00
10/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4012	4343	4012	4343	0.00
10/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	4283	4219	4283	4219	0.00
10/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	35490	35962	35490	35962	0.00
10/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	2138	2106	2138	2106	0.00
10/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	47409	47915	47409	47915	0.00
10/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	6431	6347	6431	6347	0.00
10/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	45405	45846	45405	45846	0.00
10/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	19108	18742	19108	18742	0.00
10/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1461	1644	1461	1644	0.00
10/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	21428	21030	21428	21030	0.00
10/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1100	1252	1100	1252	0.00
10/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	23818	23393	23818	23393	0.00
10/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	819	943	819	943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	33818	33318	33818	33318	0.00
10/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	225	273	225	273	0.00
10/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	962	949	962	949	0.00
10/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	60536	61060	60536	61060	0.00
10/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3966	3912	3966	3912	0.00
10/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	56808	57280	56808	57280	0.00
10/07/2007	R203 On 07-February-08			Bond Future	8.1100	8.1400	104.3085	104.1103	0.00
10/07/2007	R203 On 02-August-07			Bond Future	8.2400	8.2650	103.3383	103.1352	0.00
10/07/2007	R203 On 01-November-07			Bond Future	8.1900	8.2150	101.5957	101.3950	0.00
10/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	9319	8857	9319	8857	0.00
10/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	50756	52277	50756	52277	0.00
10/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	20257	18809	20257	18809	0.00
10/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2506	3089	2506	3089	0.00
10/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	3259	3014	3259	3014	0.00
10/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	50538	52299	50538	52299	0.00
10/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	31674	29899	31674	29899	0.00
10/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	801	1056	801	1056	0.00
10/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	34703	32873	34703	32873	0.00
10/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	585	785	585	785	0.00
10/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	37759	35881	37759	35881	0.00
10/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	410	562	410	562	0.00
10/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	50212	48224	50212	48224	0.00
10/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	83	126	83	126	0.00
10/07/2007	R204 On 07-February-08			Bond Future	8.0900	8.1200	100.5000	100.2872	0.00
10/07/2007	R204 On 02-August-07			Bond Future	8.2300	8.2600	99.3342	99.1181	0.00
10/07/2007	R204 On 01-November-07			Bond Future	8.1800	8.2100	101.7031	101.4888	0.00
10/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	17118	16509	17118	16509	0.00
10/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	60240	61760	60240	61760	0.00
10/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	23093	21662	23093	21662	0.00
10/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3868	4599	3868	4599	0.00
10/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	7991	7597	7991	7597	0.00
10/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	58261	60010	58261	60010	0.00
10/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	34590	32801	34590	32801	0.00

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10/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1448	1820	1448	1820	0.00
10/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	37678	35821	37678	35821	0.00
10/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1100	1404	1100	1404	0.00
10/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	40824	38908	40824	38908	0.00
10/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	825	1070	825	1070	0.00
10/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	53746	51676	53746	51676	0.00
10/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	230	320	230	320	0.00
10/07/2007	R206 On 07-February-08			Bond Future	8.2100	8.2200	97.2888	97.2435	0.00
10/07/2007	R206 On 02-August-07			Bond Future	8.3800	8.3850	96.1736	96.1259	0.00
10/07/2007	R206 On 01-November-07			Bond Future	8.3100	8.3200	98.4465	98.3999	0.00
10/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	8249	8142	8249	8142	0.00
10/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29341	29686	29341	29686	0.00
10/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	2930	2879	2930	2879	0.00
10/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	8915	9340	8915	9340	0.00
10/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3432	3377	3432	3377	0.00
10/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	29923	30332	29923	30332	0.00
10/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	64	68	64	68	0.00
10/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	30453	30933	30453	30933	0.00
10/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	585	589	585	589	0.00
10/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	18677	19158	18677	19158	0.00
10/07/2007	R207 On 07-February-08			Bond Future	8.0700	8.0950	94.3798	94.1624	0.00
10/07/2007	R207 On 02-August-07			Bond Future	8.1800	8.2100	93.2705	93.0507	0.00
10/07/2007	R207 On 01-November-07			Bond Future	8.1300	8.1600	95.5020	95.2834	0.00
10/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	9424	8914	9424	8914	0.00
10/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	51639	53303	51639	53303	0.00
10/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	24278	22465	24278	22465	0.00
10/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1184	1570	1184	1570	0.00
10/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	3735	3444	3735	3444	0.00
10/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	51268	53164	51268	53164	0.00
10/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	37356	35265	37356	35265	0.00
10/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	221	328	221	328	0.00
10/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	40736	38610	40736	38610	0.00
10/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	136	209	136	209	0.00

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10/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	44128	41977	44128	41977	0.00
10/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	82	130	82	130	0.00
10/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	57659	55467	57659	55467	0.00
10/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	8	15	8	15	0.00
10/07/2007	R209 On 07-February-08			Bond Future	7.6700	7.6900	86.0084	85.8098	0.00
10/07/2007	R209 On 02-August-07			Bond Future	7.7600	7.7800	84.9291	84.7332	633.00
10/07/2007	R209 On 01-November-07			Bond Future	7.7200	7.7400	83.7964	83.5993	0.00
10/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	9751	9382	9751	9382	0.00
10/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	80939	82557	80939	82557	0.00
10/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	300	282	300	282	0.00
10/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	52922	54863	52922	54863	0.00
10/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	3164	2994	3164	2994	0.00
10/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	79473	81274	79473	81274	0.00
10/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	17	17	17	17	0.00
10/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	80426	82384	80426	82384	0.00
10/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	109615	111574	109615	111574	0.00
10/07/2007	TRT1 On 02-August-07			Index Future	249.8200	249.5810	249.8160	249.5810	500.00
11/07/2007	\$/R On 17-March-08			Currency Future	7.2700	7.2437	7.2708	7.2437	3,000.00
11/07/2007	\$/R On 17-September-07			Currency Future	7.0900	7.0697	7.0944	7.0697	1,930.00
11/07/2007	\$/R On 14-December-07			Currency Future	7.1800	7.1555	7.1812	7.1555	8,085.00
11/07/2007	ALBI On 07-February-08			Index Future	264.3900	265.2070	264.3900	265.2070	0.00
11/07/2007	ALBI On 02-August-07			Index Future	251.1300	251.9220	251.1290	251.9220	0.00
11/07/2007	ALBI On 01-November-07			Index Future	257.3400	258.1540	257.3430	258.1540	0.00
11/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	111289	118424	111289	118424	0.00
11/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7389	6354	7389	6354	0.00
11/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	2968	4896	2968	4896	0.00
11/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	31678	25676	31678	25676	0.00
11/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	48168	53995	48168	53995	0.00
11/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	14738	12455	14738	12455	0.00
11/07/2007	CRD1 On 02-August-07			Index Future	107.9300	108.1690	107.9270	108.1690	10.00
11/07/2007	GOVI On 07-February-08			jGovi	264.3500	265.1140	264.3500	265.1140	55.00
11/07/2007	GOVI On 02-August-07			jGovi	252.0700	252.8690	252.0710	252.8690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	GOVI On 01-November-07			jGovi	257.8300	258.6450	257.8280	258.6450	118.00
11/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	28086	31921	28086	31921	0.00
11/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	34586	30781	34586	30781	0.00
11/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	115710	123690	115710	123690	0.00
11/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
11/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	2758	3779	2758	3779	0.00
11/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	74478	67329	74478	67329	0.00
11/07/2007	ILBI On 02-August-07			Index Future	275.9700	275.8440	275.9680	275.8440	0.00
11/07/2007	J153 On 31-August-10			jSwap	9.8000	9.7450	0.0689	0.0674	0.00
11/07/2007	J157 On 15-September-15			jSwap	9.3400	9.2710	0.0053	0.0013	0.00
11/07/2007	J186 On 21-December-26			jSwap	8.5700	8.4910	0.0989	0.0919	0.00
11/07/2007	J201 On 22-December-14			jSwap	9.4100	9.3350	0.1006	0.0971	0.00
11/07/2007	J203 On 15-September-17			jSwap	9.1800	9.1140	0.1140	0.1096	0.00
11/07/2007	J204 On 21-December-18			jSwap	9.0800	9.0060	0.1105	0.1056	0.00
11/07/2007	J207 On 15-January-20			jSwap	9.0200	8.9440	0.0792	0.0738	0.00
11/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8460	0.0000	0.0000	0.00
11/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1600	0.0248	0.0247	0.00
11/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9210	0.0241	0.0241	0.00
11/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9230	0.0187	0.0187	0.00
11/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1520	0.0266	0.0265	0.00
11/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18605	18610	18605	18610	0.00
11/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12075	12134	12075	12134	0.00
11/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5893	5890	5893	5890	0.00
11/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
11/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	986	980	986	980	0.00
11/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	210	219	210	219	0.00
11/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6984	6932	6984	6932	0.00
11/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
11/07/2007	JN02 On 07-February-08			jNote	9.8300	9.7740	0.1759	0.1749	0.00
11/07/2007	JN02 On 02-August-07			jNote	9.9700	9.9400	0.1798	0.1792	0.00
11/07/2007	JN02 On 01-November-07			jNote	9.9300	9.8830	0.1790	0.1782	0.00
11/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23626	23021	23626	23021	0.00
11/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8780	9171	8780	9171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13922	13484	13922	13484	0.00
11/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	890	1044	890	1044	0.00
11/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21332	20795	21332	20795	0.00
11/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4605	4873	4605	4873	0.00
11/07/2007	JN05 On 07-February-08			jNote	9.3900	9.3200	0.3698	0.3676	0.00
11/07/2007	JN05 On 02-August-07			jNote	9.5200	9.4610	0.3737	0.3718	0.00
11/07/2007	JN05 On 01-November-07			jNote	9.4700	9.4030	0.3721	0.3700	0.00
11/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23956	22245	23956	22245	0.00
11/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8601	9627	8601	9627	0.00
11/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11897	10190	11897	10190	0.00
11/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1300	1900	1300	1900	0.00
11/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22522	20748	22522	20748	0.00
11/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4172	4892	4172	4892	0.00
11/07/2007	JN10 On 07-February-08			jNote	8.9600	8.8810	0.5808	0.5774	0.00
11/07/2007	JN10 On 02-August-07			jNote	9.0800	9.0090	0.5862	0.5831	0.00
11/07/2007	JN10 On 01-November-07			jNote	9.0300	8.9520	0.5840	0.5808	0.00
11/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13922	11701	13922	11701	0.00
11/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16518	19441	16518	19441	0.00
11/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	7936	5301	7936	5301	0.00
11/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	2710	4721	2710	4721	0.00
11/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	12016	9675	12016	9675	0.00
11/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	10207	12792	10207	12792	0.00
11/07/2007	JROD On 31-July-07			jRod	8.9900	8.9960	0.0027	0.0027	0.00
11/07/2007	JROD On 31-August-07			jRod	9.3700	9.3760	0.0036	0.0036	0.00
11/07/2007	JROD On 28-September-07			jRod	9.7000	9.7130	0.0044	0.0044	0.00
11/07/2007	JROD On 31-October-07			jRod	9.5100	9.5150	0.0077	0.0077	0.00
11/07/2007	JROD On 30-November-07			jRod	9.7700	9.7760	0.0089	0.0089	0.00
11/07/2007	JROD On 31-December-07			jRod	9.9700	9.9710	0.0098	0.0099	0.00
11/07/2007	OTH1 On 02-August-07			Index Future	246.4100	247.5810	246.4050	247.5810	15.00
11/07/2007	R153 On 07-February-08			Bond Future	8.8500	8.8050	115.1984	115.2931	0.00
11/07/2007	R153 On 02-August-07			Bond Future	8.9500	8.9100	116.2872	116.3995	1,451.00
11/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.8850	112.3225	112.4265	0.00
11/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4720	5027	4720	5027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	18922	18282	18922	18282	0.00
11/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	4409	5147	4409	5147	0.00
11/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3007	2621	3007	2621	0.00
11/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1659	1865	1659	1865	0.00
11/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19374	18541	19374	18541	0.00
11/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1861	2323	1861	2323	0.00
11/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6081	5420	6081	5420	0.00
11/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
11/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	34344	33221	34344	33221	0.00
11/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1432	1825	1432	1825	0.00
11/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7064	6333	7064	6333	0.00
11/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3212	3445	3212	3445	0.00
11/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	23453	22738	23453	22738	0.00
11/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	273	397	273	397	0.00
11/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12996	11996	12996	11996	0.00
11/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	813	933	813	933	0.00
11/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25182	24262	25182	24262	0.00
11/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1079	1406	1079	1406	0.00
11/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8124	7328	8124	7328	0.00
11/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	2105	2274	2105	2274	0.00
11/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	28426	27648	28426	27648	0.00
11/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	362	423	362	423	0.00
11/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31435	30457	31435	30457	0.00
11/07/2007	R157 On 07-February-08			Bond Future	8.3000	8.2450	134.4255	134.7544	343.00
11/07/2007	R157 On 02-August-07			Bond Future	8.3800	8.3300	134.9866	135.3323	11.00
11/07/2007	R157 On 01-November-07			Bond Future	8.3700	8.3150	131.0436	131.3808	0.00
11/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	10714	11737	10714	11737	0.00
11/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	47164	44899	47164	44899	0.00
11/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	13437	15954	13437	15954	0.00
11/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5191	4251	5191	4251	0.00
11/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	4058	4736	4058	4736	0.00
11/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	46350	43656	46350	43656	0.00
11/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	99	184	99	184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	44566	41194	44566	41194	57.00
11/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	23748	26817	23748	26817	0.00
11/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1913	1525	1913	1525	0.00
11/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	81210	77753	81210	77753	0.00
11/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6784	7516	6784	7516	0.00
11/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	60410	57854	60410	57854	0.00
11/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1865	2235	1865	2235	0.00
11/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	61872	58871	61872	58871	0.00
11/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	4069	4563	4069	4563	0.00
11/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	75166	72371	75166	72371	0.00
11/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	26648	29806	26648	29806	0.00
11/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1446	1147	1446	1147	0.00
11/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	29615	32847	29615	32847	0.00
11/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1057	832	1057	832	0.00
11/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	42115	45513	42115	45513	0.00
11/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	254	195	254	195	0.00
11/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1865	2235	1865	2235	0.00
11/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	61872	58871	61872	58871	0.00
11/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	760	938	760	938	0.00
11/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	78796	75603	78796	75603	0.00
11/07/2007	R186 On 07-February-08			Bond Future	8.0200	7.9500	125.4015	126.1997	0.00
11/07/2007	R186 On 02-August-07			Bond Future	8.1200	8.0500	124.3670	125.1656	5.00
11/07/2007	R186 On 01-November-07			Bond Future	8.0800	8.0100	127.3051	128.1027	0.00
11/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	26864	30232	26864	30232	0.00
11/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	58084	53469	58084	53469	0.00
11/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	22542	28438	22542	28438	0.00
11/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7917	5828	7917	5828	0.00
11/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	7784	9548	7784	9548	0.00
11/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	76289	70077	76289	70077	0.00
11/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	17508	20015	17508	20015	0.00
11/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	78696	73221	78696	73221	0.00
11/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	10732	12481	10732	12481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	102956	96723	102956	96723	0.00
11/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3628	4608	3628	4608	0.00
11/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	103430	96434	103430	96434	0.00
11/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	39445	46578	39445	46578	0.00
11/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2834	1982	2834	1982	0.00
11/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	44140	51469	44140	51469	0.00
11/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2127	1471	2127	1471	0.00
11/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	48921	56415	48921	56415	0.00
11/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1543	1052	1543	1052	0.00
11/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	68828	76686	68828	76686	0.00
11/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	361	233	361	233	0.00
11/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1487	1963	1487	1963	0.00
11/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	133717	126217	133717	126217	0.00
11/07/2007	R196 On 07-February-08			Bond Future	8.9800	8.9400	105.5426	105.5840	0.00
11/07/2007	R196 On 02-August-07			Bond Future	9.2800	9.2490	105.3561	105.4064	0.00
11/07/2007	R196 On 01-November-07			Bond Future	9.1300	9.0950	102.8754	102.9232	0.00
11/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4065	4258	4065	4258	0.00
11/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6352	6132	6352	6132	0.00
11/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	51	78	51	78	0.00
11/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7768	7291	7768	7291	0.00
11/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1776	1941	1776	1941	0.00
11/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6495	6182	6495	6182	0.00
11/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3101	3263	3101	3263	0.00
11/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7861	7610	7861	7610	0.00
11/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1012	1123	1012	1123	0.00
11/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8820	8453	8820	8453	0.00
11/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2310	2442	2310	2442	0.00
11/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9553	9272	9553	9272	0.00
11/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	4	7	4	7	0.00
11/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11361	10861	11361	10861	0.00
11/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	533	600	533	600	0.00
11/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11443	11033	11443	11033	0.00
11/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00

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11/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15015	14512	15015	14512	0.00
11/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2250	103.7489	103.9587	0.00
11/07/2007	R201 On 02-August-07			Bond Future	8.4200	8.3750	102.9192	103.1386	0.00
11/07/2007	R201 On 01-November-07			Bond Future	8.3600	8.3200	105.3444	105.5590	0.00
11/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9225	9913	9225	9913	0.00
11/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36651	35242	36651	35242	0.00
11/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	9311	10846	9311	10846	0.00
11/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4671	4012	4671	4012	0.00
11/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3810	4283	3810	4283	0.00
11/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37162	35490	37162	35490	0.00
11/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1864	2138	1864	2138	0.00
11/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	49282	47409	49282	47409	0.00
11/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5932	6431	5932	6431	0.00
11/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	47003	45405	47003	45405	0.00
11/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	17187	19108	17187	19108	0.00
11/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1733	1461	1733	1461	0.00
11/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	19444	21428	19444	21428	0.00
11/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1309	1100	1309	1100	0.00
11/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	21783	23818	21783	23818	0.00
11/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	977	819	977	819	0.00
11/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	31669	33818	31669	33818	0.00
11/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	269	225	269	225	0.00
11/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	821	962	821	962	0.00
11/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	62541	60536	62541	60536	0.00
11/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3623	3966	3623	3966	0.00
11/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58563	56808	58563	56808	0.00
11/07/2007	R203 On 07-February-08			Bond Future	8.1700	8.1100	103.9125	104.3085	0.00
11/07/2007	R203 On 02-August-07			Bond Future	8.3000	8.2350	102.9327	103.3383	0.00
11/07/2007	R203 On 01-November-07			Bond Future	8.2500	8.1850	101.1949	101.5957	0.00
11/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	8282	9319	8282	9319	0.00
11/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	53679	50756	53679	50756	0.00
11/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	16982	20257	16982	20257	0.00
11/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3287	2506	3287	2506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2667	3259	2667	3259	0.00
11/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	53953	50538	53953	50538	0.00
11/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	27907	31674	27907	31674	0.00
11/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1089	801	1089	801	0.00
11/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	30864	34703	30864	34703	0.00
11/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	801	585	801	585	0.00
11/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	33860	37759	33860	37759	0.00
11/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	567	410	567	410	0.00
11/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	46193	50212	46193	50212	0.00
11/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	119	83	119	83	0.00
11/07/2007	R204 On 07-February-08			Bond Future	8.1500	8.0900	100.0749	100.5000	0.00
11/07/2007	R204 On 02-August-07			Bond Future	8.2900	8.2300	98.9026	99.3342	0.00
11/07/2007	R204 On 01-November-07			Bond Future	8.2400	8.1800	101.2751	101.7031	0.00
11/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	15709	17118	15709	17118	0.00
11/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	63083	60240	63083	60240	0.00
11/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	19700	23093	19700	23093	0.00
11/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4791	3868	4791	3868	0.00
11/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6986	7991	6986	7991	0.00
11/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	61536	58261	61536	58261	0.00
11/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	30675	34590	30675	34590	0.00
11/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1849	1448	1849	1448	0.00
11/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	33676	37678	33676	37678	0.00
11/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1413	1100	1413	1100	0.00
11/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	36750	40824	36750	40824	0.00
11/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1067	825	1067	825	0.00
11/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	49504	53746	49504	53746	0.00
11/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	304	230	304	230	0.00
11/07/2007	R206 On 07-February-08			Bond Future	8.2500	8.2100	97.1080	97.2888	0.00
11/07/2007	R206 On 02-August-07			Bond Future	8.4200	8.3750	95.9830	96.1736	0.00
11/07/2007	R206 On 01-November-07			Bond Future	8.3500	8.3100	98.2606	98.4465	0.00
11/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7660	8249	7660	8249	0.00
11/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30559	29341	30559	29341	0.00
11/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	2246	2930	2246	2930	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10136	8915	10136	8915	0.00
11/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	3036	3432	3036	3432	0.00
11/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31385	29923	31385	29923	0.00
11/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	35	64	35	64	0.00
11/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	32329	30453	32329	30453	0.00
11/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	389	585	389	585	0.00
11/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	20386	18677	20386	18677	0.00
11/07/2007	R207 On 07-February-08			Bond Future	8.1300	8.0650	93.9457	94.3798	0.00
11/07/2007	R207 On 02-August-07			Bond Future	8.2400	8.1800	92.8315	93.2705	0.00
11/07/2007	R207 On 01-November-07			Bond Future	8.1900	8.1300	95.0655	95.5020	0.00
11/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	8294	9424	8294	9424	0.00
11/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	54849	51639	54849	51639	0.00
11/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	20407	24278	20407	24278	0.00
11/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1703	1184	1703	1184	0.00
11/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	3044	3735	3044	3735	0.00
11/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	54943	51268	54943	51268	0.00
11/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	33087	37356	33087	37356	0.00
11/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	341	221	341	221	0.00
11/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	36424	40736	36424	40736	0.00
11/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	214	136	214	136	0.00
11/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	39786	44128	39786	44128	0.00
11/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	131	82	131	82	0.00
11/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	53275	57659	53275	57659	0.00
11/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	14	8	14	8	0.00
11/07/2007	R209 On 07-February-08			Bond Future	7.7600	7.6700	85.1206	86.0084	0.00
11/07/2007	R209 On 02-August-07			Bond Future	7.8500	7.7600	84.0535	84.9291	633.00
11/07/2007	R209 On 01-November-07			Bond Future	7.8100	7.7200	82.9154	83.7964	0.00
11/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7910	9751	7910	9751	0.00
11/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	87977	80939	87977	80939	0.00
11/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	103	300	103	300	0.00
11/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	61481	52922	61481	52922	0.00
11/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2240	3164	2240	3164	0.00
11/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	87360	79473	87360	79473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	4	17	4	17	0.00
11/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	89169	80426	89169	80426	0.00
11/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	118371	109615	118371	109615	0.00
11/07/2007	TRT1 On 02-August-07			Index Future	249.0200	249.8160	249.0180	249.8160	500.00
12/07/2007	\$ / R On 17-March-08			Currency Future	7.2100	7.2708	7.2110	7.2708	3,000.00
12/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.0944	7.0350	7.0944	1,930.00
12/07/2007	\$ / R On 14-December-07			Currency Future	7.1200	7.1812	7.1224	7.1812	8,085.00
12/07/2007	ALBI On 07-February-08			Index Future	264.1700	264.3900	264.1690	264.3900	0.00
12/07/2007	ALBI On 02-August-07			Index Future	250.9200	251.1290	250.9180	251.1290	0.00
12/07/2007	ALBI On 01-November-07			Index Future	257.1300	257.3430	257.1290	257.3430	0.00
12/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	109342	111289	109342	111289	0.00
12/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7652	7389	7652	7389	0.00
12/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	2438	2968	2438	2968	0.00
12/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	33258	31678	33258	31678	0.00
12/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	46597	48168	46597	48168	0.00
12/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	15307	14738	15307	14738	0.00
12/07/2007	CRD1 On 02-August-07			Index Future	107.8900	107.9270	107.8880	107.9270	10.00
12/07/2007	GOVI On 07-February-08			jGovi	264.2200	264.3500	264.2150	264.3500	55.00
12/07/2007	GOVI On 02-August-07			jGovi	251.9400	252.0710	251.9420	252.0710	0.00
12/07/2007	GOVI On 01-November-07			jGovi	257.7000	257.8280	257.6960	257.8280	118.00
12/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	27379	28086	27379	28086	0.00
12/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	35229	34586	35229	34586	0.00
12/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	114420	115710	114420	115710	0.00
12/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
12/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	2580	2758	2580	2758	0.00
12/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	75620	74478	75620	74478	0.00
12/07/2007	ILBI On 02-August-07			Index Future	275.9800	275.9680	275.9770	275.9680	0.00
12/07/2007	J153 On 31-August-10			jSwap	9.7900	9.7960	0.0688	0.0689	0.00
12/07/2007	J157 On 15-September-15			jSwap	9.3400	9.3390	0.0053	0.0053	0.00
12/07/2007	J186 On 21-December-26			jSwap	8.5700	8.5730	0.0990	0.0989	0.00
12/07/2007	J201 On 22-December-14			jSwap	9.4100	9.4060	0.1007	0.1006	0.00
12/07/2007	J203 On 15-September-17			jSwap	9.1800	9.1840	0.1140	0.1140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	J204 On 21-December-18			jSwap	9.0800	9.0810	0.1107	0.1105	0.00
12/07/2007	J207 On 15-January-20			jSwap	9.0200	9.0160	0.0795	0.0792	0.00
12/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8460	0.0000	0.0000	0.00
12/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1830	0.0248	0.0248	0.00
12/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9220	0.0242	0.0241	0.00
12/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9260	0.0187	0.0187	0.00
12/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1720	0.0266	0.0266	0.00
12/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18571	18605	18571	18605	0.00
12/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12037	12075	12037	12075	0.00
12/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5900	5893	5900	5893	0.00
12/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	982	986	982	986	0.00
12/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	205	210	205	210	0.00
12/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6989	6984	6989	6984	0.00
12/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
12/07/2007	JN02 On 07-February-08			jNote	9.8300	9.8300	0.1758	0.1759	0.00
12/07/2007	JN02 On 02-August-07			jNote	9.9800	9.9730	0.1798	0.1798	0.00
12/07/2007	JN02 On 01-November-07			jNote	9.9300	9.9280	0.1789	0.1790	0.00
12/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23558	23626	23558	23626	0.00
12/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8766	8780	8766	8780	0.00
12/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13890	13922	13890	13922	0.00
12/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	823	890	823	890	0.00
12/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21278	21332	21278	21332	0.00
12/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4570	4605	4570	4605	0.00
12/07/2007	JN05 On 07-February-08			jNote	9.3900	9.3900	0.3697	0.3698	0.00
12/07/2007	JN05 On 02-August-07			jNote	9.5200	9.5200	0.3738	0.3737	0.00
12/07/2007	JN05 On 01-November-07			jNote	9.4700	9.4670	0.3721	0.3721	0.00
12/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23898	23956	23898	23956	0.00
12/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8582	8601	8582	8601	0.00
12/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11884	11897	11884	11897	0.00
12/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1209	1300	1209	1300	0.00
12/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22512	22522	22512	22522	0.00
12/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4123	4172	4123	4172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	JN10 On 07-February-08			jNote	8.9600	8.9600	0.5809	0.5808	0.00
12/07/2007	JN10 On 02-August-07			jNote	9.0800	9.0810	0.5862	0.5862	0.00
12/07/2007	JN10 On 01-November-07			jNote	9.0300	9.0280	0.5841	0.5840	0.00
12/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13917	13922	13917	13922	0.00
12/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16447	16518	16447	16518	0.00
12/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	7834	7936	7834	7936	0.00
12/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	2607	2710	2607	2710	0.00
12/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	12001	12016	12001	12016	0.00
12/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	10127	10207	10127	10207	0.00
12/07/2007	JROD On 31-July-07			jRod	8.9900	8.9920	0.0027	0.0027	0.00
12/07/2007	JROD On 31-August-07			jRod	9.3600	9.3670	0.0036	0.0036	0.00
12/07/2007	JROD On 28-September-07			jRod	9.6900	9.7020	0.0044	0.0044	0.00
12/07/2007	JROD On 31-October-07			jRod	9.5100	9.5090	0.0077	0.0077	0.00
12/07/2007	JROD On 30-November-07			jRod	9.7700	9.7700	0.0089	0.0089	0.00
12/07/2007	JROD On 31-December-07			jRod	9.9600	9.9650	0.0098	0.0098	0.00
12/07/2007	OTH1 On 02-August-07			Index Future	246.2900	246.4050	246.2940	246.4050	15.00
12/07/2007	R153 On 07-February-08			Bond Future	8.8800	8.8450	115.1156	115.1984	0.00
12/07/2007	R153 On 02-August-07			Bond Future	8.9600	8.9500	116.2592	116.2872	1,451.00
12/07/2007	R153 On 01-November-07			Bond Future	8.9500	8.9250	112.2576	112.3225	0.00
12/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4460	4720	4460	4720	0.00
12/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19490	18922	19490	18922	0.00
12/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	4169	4409	4169	4409	0.00
12/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3048	3007	3048	3007	0.00
12/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1531	1659	1531	1659	0.00
12/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19895	19374	19895	19374	0.00
12/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1700	1861	1700	1861	0.00
12/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6201	6081	6201	6081	0.00
12/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
12/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	34625	34344	34625	34344	0.00
12/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1294	1432	1294	1432	0.00
12/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7206	7064	7206	7064	0.00
12/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3016	3212	3016	3212	0.00
12/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24085	23453	24085	23453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	229	273	229	273	0.00
12/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13232	12996	13232	12996	0.00
12/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	740	813	740	813	0.00
12/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25758	25182	25758	25182	0.00
12/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	963	1079	963	1079	0.00
12/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8288	8124	8288	8124	0.00
12/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1963	2105	1963	2105	0.00
12/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	29113	28426	29113	28426	0.00
12/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	324	362	324	362	0.00
12/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32047	31435	32047	31435	0.00
12/07/2007	R157 On 07-February-08			Bond Future	8.3300	8.2950	134.1960	134.4255	343.00
12/07/2007	R157 On 02-August-07			Bond Future	8.3900	8.3800	134.9176	134.9866	11.00
12/07/2007	R157 On 01-November-07			Bond Future	8.3800	8.3650	130.9427	131.0436	0.00
12/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	10022	10714	10022	10714	0.00
12/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	48768	47164	48768	47164	0.00
12/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	12804	13437	12804	13437	0.00
12/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5248	5191	5248	5191	0.00
12/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3836	4058	3836	4058	0.00
12/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	47137	46350	47137	46350	0.00
12/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	75	99	75	99	0.00
12/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	45232	44566	45232	44566	57.00
12/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	23044	23748	23044	23748	0.00
12/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1899	1913	1899	1913	0.00
12/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
12/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	81900	81210	81900	81210	0.00
12/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6293	6784	6293	6784	0.00
12/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	62214	60410	62214	60410	0.00
12/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1742	1865	1742	1865	0.00
12/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62759	61872	62759	61872	0.00
12/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3740	4069	3740	4069	0.00
12/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	77132	75166	77132	75166	0.00
12/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	25939	26648	25939	26648	0.00
12/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1426	1446	1426	1446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	28903	29615	28903	29615	0.00
12/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	1035	1057	1035	1057	0.00
12/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	41411	42115	41411	42115	0.00
12/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	239	254	239	254	0.00
12/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1742	1865	1742	1865	0.00
12/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62759	61872	62759	61872	0.00
12/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	701	760	701	760	0.00
12/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	79746	78796	79746	78796	0.00
12/07/2007	R186 On 07-February-08			Bond Future	8.0400	8.0200	125.2315	125.4015	0.00
12/07/2007	R186 On 02-August-07			Bond Future	8.1300	8.1200	124.2536	124.3670	5.00
12/07/2007	R186 On 01-November-07			Bond Future	8.0900	8.0800	127.1918	127.3051	0.00
12/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	26107	26864	26107	26864	0.00
12/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	59027	58084	59027	58084	0.00
12/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	21493	22542	21493	22542	0.00
12/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8003	7917	8003	7917	0.00
12/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	7477	7784	7477	7784	0.00
12/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	77115	76289	77115	76289	0.00
12/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	16939	17508	16939	17508	0.00
12/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	79829	78696	79829	78696	0.00
12/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	10332	10732	10332	10732	0.00
12/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	104257	102956	104257	102956	0.00
12/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3453	3628	3453	3628	0.00
12/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	104388	103430	104388	103430	0.00
12/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	38287	39445	38287	39445	0.00
12/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2810	2834	2810	2834	0.00
12/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	42974	44140	42974	44140	0.00
12/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2095	2127	2095	2127	0.00
12/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	47752	48921	47752	48921	0.00
12/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1509	1543	1509	1543	0.00
12/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	67672	68828	67672	68828	0.00
12/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	340	361	340	361	0.00
12/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1400	1487	1400	1487	0.00
12/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	134763	133717	134763	133717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	R196 On 07-February-08			Bond Future	9.0000	8.9820	105.5240	105.5426	0.00
12/07/2007	R196 On 02-August-07			Bond Future	9.3000	9.2840	105.3403	105.3561	0.00
12/07/2007	R196 On 01-November-07			Bond Future	9.1500	9.1340	102.8583	102.8754	0.00
12/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3973	4065	3973	4065	0.00
12/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6447	6352	6447	6352	0.00
12/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	40	51	40	51	0.00
12/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7915	7768	7915	7768	0.00
12/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1710	1776	1710	1776	0.00
12/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6601	6495	6601	6495	0.00
12/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3023	3101	3023	3101	0.00
12/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7971	7861	7971	7861	0.00
12/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	967	1012	967	1012	0.00
12/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8947	8820	8947	8820	0.00
12/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2246	2310	2246	2310	0.00
12/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9676	9553	9676	9553	0.00
12/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	3	4	3	4	0.00
12/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11518	11361	11518	11361	0.00
12/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	505	533	505	533	0.00
12/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11587	11443	11587	11443	0.00
12/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
12/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15173	15015	15173	15015	0.00
12/07/2007	R201 On 07-February-08			Bond Future	8.2900	8.2650	103.6442	103.7489	0.00
12/07/2007	R201 On 02-August-07			Bond Future	8.4300	8.4150	102.8372	102.9192	0.00
12/07/2007	R201 On 01-November-07			Bond Future	8.3800	8.3600	105.2641	105.3444	0.00
12/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	8874	9225	8874	9225	0.00
12/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37347	36651	37347	36651	0.00
12/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	8666	9311	8666	9311	0.00
12/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4847	4671	4847	4671	0.00
12/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3615	3810	3615	3810	0.00
12/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37771	37162	37771	37162	0.00
12/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1750	1864	1750	1864	0.00
12/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	49971	49282	49971	49282	0.00
12/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5676	5932	5676	5932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	47795	47003	47795	47003	0.00
12/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	16412	17187	16412	17187	0.00
12/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1779	1733	1779	1733	0.00
12/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	18651	19444	18651	19444	0.00
12/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1338	1309	1338	1309	0.00
12/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	20979	21783	20979	21783	0.00
12/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	994	977	994	977	0.00
12/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	30846	31669	30846	31669	0.00
12/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	266	269	266	269	0.00
12/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	762	821	762	821	0.00
12/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	63285	62541	63285	62541	0.00
12/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3447	3623	3447	3623	0.00
12/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	59434	58563	59434	58563	0.00
12/07/2007	R203 On 07-February-08			Bond Future	8.1900	8.1700	103.7809	103.9125	0.00
12/07/2007	R203 On 02-August-07			Bond Future	8.3100	8.2950	102.8317	102.9327	0.00
12/07/2007	R203 On 01-November-07			Bond Future	8.2600	8.2450	101.0950	101.1949	0.00
12/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	7927	8282	7927	8282	0.00
12/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	54640	53679	54640	53679	0.00
12/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	16076	16982	16076	16982	0.00
12/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3392	3287	3392	3287	0.00
12/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2504	2667	2504	2667	0.00
12/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	54790	53953	54790	53953	0.00
12/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	26912	27907	26912	27907	0.00
12/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1104	1089	1104	1089	0.00
12/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	29860	30864	29860	30864	0.00
12/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	807	801	807	801	0.00
12/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	32851	33860	32851	33860	0.00
12/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	568	567	568	567	0.00
12/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	45178	46193	45178	46193	0.00
12/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	115	119	115	119	0.00
12/07/2007	R204 On 07-February-08			Bond Future	8.2400	8.1500	99.4416	100.0749	0.00
12/07/2007	R204 On 02-August-07			Bond Future	8.3000	8.2900	98.8310	98.9026	0.00
12/07/2007	R204 On 01-November-07			Bond Future	8.2600	8.2400	101.1685	101.2751	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13790	15709	13790	15709	0.00
12/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67497	63083	67497	63083	0.00
12/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	18978	19700	18978	19700	0.00
12/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4787	4791	4787	4791	0.00
12/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6693	6986	6693	6986	0.00
12/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	62308	61536	62308	61536	0.00
12/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	29921	30675	29921	30675	0.00
12/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1812	1849	1812	1849	0.00
12/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	32922	33676	32922	33676	0.00
12/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1376	1413	1376	1413	0.00
12/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	35998	36750	35998	36750	0.00
12/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	1032	1067	1032	1067	0.00
12/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	48768	49504	48768	49504	0.00
12/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	284	304	284	304	0.00
12/07/2007	R206 On 07-February-08			Bond Future	8.2600	8.2500	97.0854	97.1080	0.00
12/07/2007	R206 On 02-August-07			Bond Future	8.4300	8.4150	95.9117	95.9830	0.00
12/07/2007	R206 On 01-November-07			Bond Future	8.3700	8.3500	98.1910	98.2606	0.00
12/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7558	7660	7558	7660	0.00
12/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30684	30559	30684	30559	0.00
12/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	1957	2246	1957	2246	0.00
12/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10559	10136	10559	10136	0.00
12/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2874	3036	2874	3036	0.00
12/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31919	31385	31919	31385	0.00
12/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	24	35	24	35	0.00
12/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	33032	32329	33032	32329	0.00
12/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	308	389	308	389	0.00
12/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	21018	20386	21018	20386	0.00
12/07/2007	R207 On 07-February-08			Bond Future	8.1400	8.1250	93.8376	93.9457	0.00
12/07/2007	R207 On 02-August-07			Bond Future	8.2500	8.2400	92.7586	92.8315	0.00
12/07/2007	R207 On 01-November-07			Bond Future	8.2100	8.1900	94.9568	95.0655	0.00
12/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7995	8294	7995	8294	0.00
12/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	55631	54849	55631	54849	0.00
12/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	19687	20407	19687	20407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1712	1703	1712	1703	0.00
12/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2856	3044	2856	3044	0.00
12/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	55843	54943	55843	54943	0.00
12/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	32348	33087	32348	33087	0.00
12/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	332	341	332	341	0.00
12/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	35686	36424	35686	36424	0.00
12/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	206	214	206	214	0.00
12/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	39051	39786	39051	39786	0.00
12/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	124	131	124	131	0.00
12/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	52544	53275	52544	53275	0.00
12/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	12	14	12	14	0.00
12/07/2007	R209 On 07-February-08			Bond Future	7.7700	7.7600	85.0717	85.1206	0.00
12/07/2007	R209 On 02-August-07			Bond Future	7.8500	7.8500	84.0535	84.0535	633.00
12/07/2007	R209 On 01-November-07			Bond Future	7.8200	7.8100	82.8669	82.9154	0.00
12/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7768	7910	7768	7910	0.00
12/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	88324	87977	88324	87977	0.00
12/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	86	103	86	103	0.00
12/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	61464	61481	61464	61481	0.00
12/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	2159	2240	2159	2240	0.00
12/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	87763	87360	87763	87360	0.00
12/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	3	4	3	4	0.00
12/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	89168	89169	89168	89169	0.00
12/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	118371	118371	118371	118371	0.00
12/07/2007	TRT1 On 02-August-07			Index Future	248.8900	249.0180	248.8910	249.0180	500.00
13/07/2007	\$ / R On 17-March-08			Currency Future	7.2000	7.2110	7.2007	7.2110	3,275.00
13/07/2007	\$ / R On 17-September-07			Currency Future	7.0300	7.0350	7.0259	7.0350	1,930.00
13/07/2007	\$ / R On 14-December-07			Currency Future	7.1100	7.1224	7.1125	7.1224	8,085.00
13/07/2007	ALBI On 07-February-08			Index Future	264.2700	264.1690	264.2670	264.1690	0.00
13/07/2007	ALBI On 02-August-07			Index Future	251.0100	250.9180	251.0110	250.9180	0.00
13/07/2007	ALBI On 01-November-07			Index Future	257.2300	257.1290	257.2270	257.1290	0.00
13/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	110126	109342	110126	109342	0.00
13/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7456	7652	7456	7652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	2409	2438	2409	2438	0.00
13/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	32299	33258	32299	33258	0.00
13/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	47148	46597	47148	46597	0.00
13/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	14878	15307	14878	15307	0.00
13/07/2007	CRD1 On 02-August-07			Index Future	107.8800	107.8880	107.8830	107.8880	10.00
13/07/2007	GOVI On 07-February-08			jGovi	264.1500	264.2150	264.1530	264.2150	55.00
13/07/2007	GOVI On 02-August-07			jGovi	251.8800	251.9420	251.8830	251.9420	0.00
13/07/2007	GOVI On 01-November-07			jGovi	257.6400	257.6960	257.6360	257.6960	118.00
13/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	27017	27379	27017	27379	0.00
13/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	35487	35229	35487	35229	0.00
13/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	113830	114420	113830	114420	0.00
13/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
13/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	2478	2580	2478	2580	0.00
13/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	76118	75620	76118	75620	0.00
13/07/2007	ILBI On 02-August-07			Index Future	276.0400	275.9770	276.0410	275.9770	0.00
13/07/2007	J153 On 31-August-10			jSwap	9.7700	9.7900	0.0681	0.0688	0.00
13/07/2007	J157 On 15-September-15			jSwap	9.3200	9.3390	0.0042	0.0053	0.00
13/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5730	0.0981	0.0990	0.00
13/07/2007	J201 On 22-December-14			jSwap	9.3900	9.4080	0.0997	0.1007	0.00
13/07/2007	J203 On 15-September-17			jSwap	9.1700	9.1840	0.1130	0.1140	0.00
13/07/2007	J204 On 21-December-18			jSwap	9.0700	9.0840	0.1101	0.1107	0.00
13/07/2007	J207 On 15-January-20			jSwap	9.0100	9.0200	0.0791	0.0795	0.00
13/07/2007	JBAR On 21-December-05			jBar	0.0000	9.8500	0.0000	0.0000	0.00
13/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1840	0.0248	0.0248	0.00
13/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9250	0.0242	0.0242	0.00
13/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9320	0.0187	0.0187	0.00
13/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1740	0.0266	0.0266	0.00
13/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18534	18571	18534	18571	0.00
13/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	12003	12037	12003	12037	0.00
13/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5919	5900	5919	5900	0.00
13/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	986	982	986	982	0.00
13/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	197	205	197	205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6966	6989	6966	6989	0.00
13/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
13/07/2007	JN02 On 07-February-08			jNote	9.8000	9.8270	0.1754	0.1758	0.00
13/07/2007	JN02 On 02-August-07			jNote	9.9700	9.9750	0.1797	0.1798	0.00
13/07/2007	JN02 On 01-November-07			jNote	9.9100	9.9270	0.1786	0.1789	0.00
13/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23238	23558	23238	23558	0.00
13/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8891	8766	8891	8766	0.00
13/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13719	13890	13719	13890	0.00
13/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	778	823	778	823	0.00
13/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21004	21278	21004	21278	0.00
13/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4619	4570	4619	4570	0.00
13/07/2007	JN05 On 07-February-08			jNote	9.3600	9.3890	0.3689	0.3697	0.00
13/07/2007	JN05 On 02-August-07			jNote	9.5000	9.5220	0.3730	0.3738	0.00
13/07/2007	JN05 On 01-November-07			jNote	9.4400	9.4680	0.3713	0.3721	0.00
13/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23159	23898	23159	23898	0.00
13/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8936	8582	8936	8582	0.00
13/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10989	11884	10989	11884	0.00
13/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1329	1209	1329	1209	0.00
13/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	21697	22512	21697	22512	0.00
13/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4358	4123	4358	4123	0.00
13/07/2007	JN10 On 07-February-08			jNote	8.9400	8.9610	0.5804	0.5809	0.00
13/07/2007	JN10 On 02-August-07			jNote	9.0600	9.0810	0.5856	0.5862	0.00
13/07/2007	JN10 On 01-November-07			jNote	9.0100	9.0290	0.5835	0.5841	0.00
13/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13372	13917	13372	13917	0.00
13/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	17008	16447	17008	16447	0.00
13/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6974	7834	6974	7834	0.00
13/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	2905	2607	2905	2607	0.00
13/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	11322	12001	11322	12001	0.00
13/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	10677	10127	10677	10127	0.00
13/07/2007	JROD On 31-July-07			jRod	8.9800	8.9880	0.0032	0.0027	0.00
13/07/2007	JROD On 31-August-07			jRod	9.3500	9.3600	0.0041	0.0036	0.00
13/07/2007	JROD On 28-September-07			jRod	9.6900	9.6940	0.0048	0.0044	0.00
13/07/2007	JROD On 31-October-07			jRod	9.5000	9.5050	0.0081	0.0077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	JROD On 30-November-07			jRod	9.7700	9.7650	0.0093	0.0089	0.00
13/07/2007	JROD On 31-December-07			jRod	9.9600	9.9590	0.0103	0.0098	0.00
13/07/2007	OTH1 On 02-August-07			Index Future	246.0600	246.2940	246.0560	246.2940	15.00
13/07/2007	R153 On 07-February-08			Bond Future	8.8700	8.8800	115.1392	115.1156	0.00
13/07/2007	R153 On 02-August-07			Bond Future	8.9500	8.9600	116.2872	116.2592	1,451.00
13/07/2007	R153 On 01-November-07			Bond Future	8.9400	8.9500	112.2835	112.2576	0.00
13/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4506	4460	4506	4460	0.00
13/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19300	19490	19300	19490	0.00
13/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	4240	4169	4240	4169	0.00
13/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2838	3048	2838	3048	0.00
13/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1553	1531	1553	1531	0.00
13/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19658	19895	19658	19895	0.00
13/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1713	1700	1713	1700	0.00
13/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5933	6201	5933	6201	0.00
13/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
13/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	34344	34625	34344	34625	0.00
13/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1298	1294	1298	1294	0.00
13/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6929	7206	6929	7206	0.00
13/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3049	3016	3049	3016	0.00
13/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	23881	24085	23881	24085	0.00
13/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	221	229	221	229	0.00
13/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12944	13232	12944	13232	0.00
13/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	750	740	750	740	0.00
13/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25509	25758	25509	25758	0.00
13/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	961	963	961	963	0.00
13/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8006	8288	8006	8288	0.00
13/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1984	1963	1984	1963	0.00
13/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	28897	29113	28897	29113	0.00
13/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	328	324	328	324	0.00
13/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31791	32047	31791	32047	0.00
13/07/2007	R157 On 07-February-08			Bond Future	8.3300	8.3300	134.1960	134.1960	343.00
13/07/2007	R157 On 02-August-07			Bond Future	8.3900	8.3900	134.9176	134.9176	11.00
13/07/2007	R157 On 01-November-07			Bond Future	8.3800	8.3800	130.9427	130.9427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	9974	10022	9974	10022	0.00
13/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	48720	48768	48720	48768	0.00
13/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	12612	12804	12612	12804	0.00
13/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5056	5248	5056	5248	0.00
13/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3787	3836	3787	3836	0.00
13/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	47088	47137	47088	47137	0.00
13/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	62	75	62	75	0.00
13/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	45219	45232	45219	45232	57.00
13/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	22916	23044	22916	23044	0.00
13/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1770	1899	1770	1899	0.00
13/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
13/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	81900	81900	81900	81900	0.00
13/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6253	6293	6253	6293	0.00
13/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	62175	62214	62175	62214	0.00
13/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1711	1742	1711	1742	0.00
13/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62728	62759	62728	62759	0.00
13/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3710	3740	3710	3740	0.00
13/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	77102	77132	77102	77132	0.00
13/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	25829	25939	25829	25939	0.00
13/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1316	1426	1316	1426	0.00
13/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	28812	28903	28812	28903	0.00
13/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	945	1035	945	1035	0.00
13/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	41378	41411	41378	41411	0.00
13/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	207	239	207	239	0.00
13/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1711	1742	1711	1742	0.00
13/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62728	62759	62728	62759	0.00
13/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	684	701	684	701	0.00
13/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	79729	79746	79729	79746	0.00
13/07/2007	R186 On 07-February-08			Bond Future	8.0600	8.0350	125.0053	125.2315	0.00
13/07/2007	R186 On 02-August-07			Bond Future	8.1500	8.1300	124.0272	124.2536	5.00
13/07/2007	R186 On 01-November-07			Bond Future	8.1100	8.0900	126.9656	127.1918	0.00
13/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	25149	26107	25149	26107	0.00
13/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	60330	59027	60330	59027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	19719	21493	19719	21493	0.00
13/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8493	8003	8493	8003	0.00
13/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	6973	7477	6973	7477	0.00
13/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	78873	77115	78873	77115	0.00
13/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	16227	16939	16227	16939	0.00
13/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	81379	79829	81379	79829	0.00
13/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9837	10332	9837	10332	0.00
13/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	106024	104257	106024	104257	0.00
13/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3175	3453	3175	3453	0.00
13/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	106372	104388	106372	104388	0.00
13/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	36172	38287	36172	38287	0.00
13/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2959	2810	2959	2810	0.00
13/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	40813	42974	40813	42974	0.00
13/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	2198	2095	2198	2095	0.00
13/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	45556	47752	45556	47752	0.00
13/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1577	1509	1577	1509	0.00
13/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	65415	67672	65415	67672	0.00
13/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	347	340	347	340	0.00
13/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1267	1400	1267	1400	0.00
13/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	136892	134763	136892	134763	0.00
13/07/2007	R196 On 07-February-08			Bond Future	8.9700	9.0010	105.5555	105.5240	0.00
13/07/2007	R196 On 02-August-07			Bond Future	9.2800	9.2950	105.3690	105.3403	0.00
13/07/2007	R196 On 01-November-07			Bond Future	9.1200	9.1480	102.8914	102.8583	0.00
13/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4096	3973	4096	3973	0.00
13/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6256	6447	6256	6447	0.00
13/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	42	40	42	40	0.00
13/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7629	7915	7629	7915	0.00
13/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1796	1710	1796	1710	0.00
13/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6356	6601	6356	6601	0.00
13/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3124	3023	3124	3023	0.00
13/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7757	7971	7757	7971	0.00
13/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	1021	967	1021	967	0.00
13/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8670	8947	8670	8947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2326	2246	2326	2246	0.00
13/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9441	9676	9441	9676	0.00
13/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	3	3	3	3	0.00
13/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11230	11518	11230	11518	0.00
13/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	535	505	535	505	0.00
13/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11287	11587	11287	11587	0.00
13/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
13/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	14885	15173	14885	15173	0.00
13/07/2007	R201 On 07-February-08			Bond Future	8.3000	8.2850	103.5920	103.6442	0.00
13/07/2007	R201 On 02-August-07			Bond Future	8.4400	8.4300	102.7825	102.8372	0.00
13/07/2007	R201 On 01-November-07			Bond Future	8.3900	8.3750	105.2106	105.2641	0.00
13/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	8682	8874	8682	8874	0.00
13/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37678	37347	37678	37347	0.00
13/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	8189	8666	8189	8666	0.00
13/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4916	4847	4916	4847	0.00
13/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3475	3615	3475	3615	0.00
13/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38166	37771	38166	37771	0.00
13/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1668	1750	1668	1750	0.00
13/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	50424	49971	50424	49971	0.00
13/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5534	5676	5534	5676	0.00
13/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48176	47795	48176	47795	0.00
13/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	15859	16412	15859	16412	0.00
13/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1772	1779	1772	1779	0.00
13/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	18091	18651	18091	18651	0.00
13/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1325	1338	1325	1338	0.00
13/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	20415	20979	20415	20979	0.00
13/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	977	994	977	994	0.00
13/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	30285	30846	30285	30846	0.00
13/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	252	266	252	266	0.00
13/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	719	762	719	762	0.00
13/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	63777	63285	63777	63285	0.00
13/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3349	3447	3349	3447	0.00
13/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	59858	59434	59858	59434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	R203 On 07-February-08			Bond Future	8.1900	8.1900	103.7809	103.7809	0.00
13/07/2007	R203 On 02-August-07			Bond Future	8.3100	8.3100	102.8317	102.8317	0.00
13/07/2007	R203 On 01-November-07			Bond Future	8.2600	8.2600	101.0950	101.0950	0.00
13/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	7884	7927	7884	7927	0.00
13/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	54596	54640	54596	54640	0.00
13/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	15913	16076	15913	16076	0.00
13/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3228	3392	3228	3392	0.00
13/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2466	2504	2466	2504	0.00
13/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	54751	54790	54751	54790	0.00
13/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	26819	26912	26819	26912	0.00
13/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	1011	1104	1011	1104	0.00
13/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	29783	29860	29783	29860	0.00
13/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	731	807	731	807	0.00
13/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	32790	32851	32790	32851	0.00
13/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	507	568	507	568	0.00
13/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	45160	45178	45160	45178	0.00
13/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	97	115	97	115	0.00
13/07/2007	R204 On 07-February-08			Bond Future	8.2400	8.2400	99.4416	99.4416	0.00
13/07/2007	R204 On 02-August-07			Bond Future	8.3000	8.3000	98.8310	98.8310	0.00
13/07/2007	R204 On 01-November-07			Bond Future	8.2600	8.2550	101.1685	101.1685	0.00
13/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13724	13790	13724	13790	0.00
13/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67430	67497	67430	67497	0.00
13/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	18763	18978	18763	18978	0.00
13/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4572	4787	4572	4787	0.00
13/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6615	6693	6615	6693	0.00
13/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	62231	62308	62231	62308	0.00
13/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	29785	29921	29785	29921	0.00
13/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1677	1812	1677	1812	0.00
13/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	32807	32922	32807	32922	0.00
13/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1261	1376	1261	1376	0.00
13/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	35902	35998	35902	35998	0.00
13/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	936	1032	936	1032	0.00
13/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	48729	48768	48729	48768	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	245	284	245	284	0.00
13/07/2007	R206 On 07-February-08			Bond Future	8.2700	8.2550	97.0403	97.0854	0.00
13/07/2007	R206 On 02-August-07			Bond Future	8.4400	8.4300	95.8642	95.9117	0.00
13/07/2007	R206 On 01-November-07			Bond Future	8.3800	8.3650	98.1447	98.1910	0.00
13/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7392	7558	7392	7558	0.00
13/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30968	30684	30968	30684	0.00
13/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	1742	1957	1742	1957	0.00
13/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10820	10559	10820	10559	0.00
13/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2758	2874	2758	2874	0.00
13/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32267	31919	32267	31919	0.00
13/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	17	24	17	24	0.00
13/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	33500	33032	33500	33032	0.00
13/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	250	308	250	308	0.00
13/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	21436	21018	21436	21018	0.00
13/07/2007	R207 On 07-February-08			Bond Future	8.1400	8.1400	93.8376	93.8376	0.00
13/07/2007	R207 On 02-August-07			Bond Future	8.2500	8.2500	92.7586	92.7586	0.00
13/07/2007	R207 On 01-November-07			Bond Future	8.2100	8.2050	94.9568	94.9568	0.00
13/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7950	7995	7950	7995	0.00
13/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	55587	55631	55587	55631	0.00
13/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	19573	19687	19573	19687	0.00
13/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1599	1712	1599	1712	0.00
13/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2814	2856	2814	2856	0.00
13/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	55800	55843	55800	55843	0.00
13/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	32308	32348	32308	32348	0.00
13/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	292	332	292	332	0.00
13/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	35658	35686	35658	35686	0.00
13/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	177	206	177	206	0.00
13/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	39032	39051	39032	39051	0.00
13/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	105	124	105	124	0.00
13/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	52541	52544	52541	52544	0.00
13/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	9	12	9	12	0.00
13/07/2007	R209 On 07-February-08			Bond Future	7.8100	7.7650	84.6823	85.0717	0.00
13/07/2007	R209 On 02-August-07			Bond Future	7.8900	7.8500	83.6691	84.0535	633.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2007	R209 On 01-November-07			Bond Future	7.8600	7.8150	82.4806	82.8669	0.00
13/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7029	7768	7029	7768	0.00
13/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	91478	88324	91478	88324	0.00
13/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	43	86	43	86	0.00
13/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	65266	61464	65266	61464	0.00
13/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1818	2159	1818	2159	0.00
13/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	91285	87763	91285	87763	0.00
13/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	1	3	1	3	0.00
13/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	93010	89168	93010	89168	0.00
13/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	122215	118371	122215	118371	0.00
13/07/2007	TRT1 On 02-August-07			Index Future	248.8300	248.8910	248.8280	248.8910	500.00
16/07/2007	\$ / R On 17-March-08			Currency Future	7.2000	7.2007	7.1970	7.2007	3,275.00
16/07/2007	\$ / R On 17-September-07			Currency Future	7.0200	7.0259	7.0219	7.0259	1,930.00
16/07/2007	\$ / R On 14-December-07			Currency Future	7.1100	7.1125	7.1088	7.1125	8,085.00
16/07/2007	ALBI On 07-February-08			Index Future	264.4100	264.2670	264.4140	264.2670	0.00
16/07/2007	ALBI On 02-August-07			Index Future	251.1500	251.0110	251.1510	251.0110	0.00
16/07/2007	ALBI On 01-November-07			Index Future	257.3800	257.2270	257.3790	257.2270	0.00
16/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	111229	110126	111229	110126	0.00
16/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7089	7456	7089	7456	0.00
16/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	2081	2409	2081	2409	0.00
16/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	30571	32299	30571	32299	0.00
16/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	47849	47148	47849	47148	0.00
16/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	14059	14878	14059	14878	0.00
16/07/2007	CRD1 On 02-August-07			Index Future	108.0400	107.8830	108.0350	107.8830	10.00
16/07/2007	GOVI On 07-February-08			jGovi	264.5800	264.1530	264.5810	264.1530	55.00
16/07/2007	GOVI On 02-August-07			jGovi	252.2900	251.8830	252.2920	251.8830	0.00
16/07/2007	GOVI On 01-November-07			jGovi	258.0500	257.6360	258.0535	257.6360	118.00
16/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	28820	27017	28820	27017	0.00
16/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	33010	35487	33010	35487	0.00
16/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	117920	113830	117920	113830	0.00
16/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
16/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	2768	2478	2768	2478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	72233	76118	72233	76118	0.00
16/07/2007	ILBI On 02-August-07			Index Future	276.1000	276.0410	276.0950	276.0410	0.00
16/07/2007	J153 On 31-August-10			jSwap	9.7700	9.7650	0.0681	0.0681	0.00
16/07/2007	J157 On 15-September-15			jSwap	9.3200	9.3210	0.0040	0.0042	0.00
16/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5630	0.0975	0.0981	0.00
16/07/2007	J201 On 22-December-14			jSwap	9.3800	9.3850	0.0996	0.0997	0.00
16/07/2007	J203 On 15-September-17			jSwap	9.1700	9.1660	0.1131	0.1130	0.00
16/07/2007	J204 On 21-December-18			jSwap	9.0700	9.0730	0.1098	0.1101	0.00
16/07/2007	J207 On 15-January-20			jSwap	8.9800	9.0130	0.0717	0.0791	0.00
16/07/2007	JBAR On 21-December-05			jBar	9.8700	0.0000	0.0000	0.0000	0.00
16/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1830	0.0248	0.0248	0.00
16/07/2007	JFRA On 02-August-07			jFra	9.9400	9.9330	0.0242	0.0242	0.00
16/07/2007	JFRA On 23-August-07			jFra	9.9500	9.9270	0.0187	0.0187	0.00
16/07/2007	JFRA On 01-November-07			jFra	10.1600	10.1650	0.0265	0.0266	0.00
16/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18425	18534	18425	18534	0.00
16/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11898	12003	11898	12003	0.00
16/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5936	5919	5936	5919	0.00
16/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
16/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	995	986	995	986	0.00
16/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	174	197	174	197	0.00
16/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6947	6966	6947	6966	0.00
16/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
16/07/2007	JN02 On 07-February-08			jNote	9.8000	9.8020	0.1754	0.1754	0.00
16/07/2007	JN02 On 02-August-07			jNote	9.9600	9.9680	0.1796	0.1797	0.00
16/07/2007	JN02 On 01-November-07			jNote	9.9100	9.9090	0.1786	0.1786	0.00
16/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23127	23238	23127	23238	0.00
16/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8797	8891	8797	8891	0.00
16/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13471	13719	13471	13719	0.00
16/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	601	778	601	778	0.00
16/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20855	21004	20855	21004	0.00
16/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4504	4619	4504	4619	0.00
16/07/2007	JN05 On 07-February-08			jNote	9.3600	9.3610	0.3690	0.3689	0.00
16/07/2007	JN05 On 02-August-07			jNote	9.5000	9.4960	0.3731	0.3730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	JN05 On 01-November-07			jNote	9.4400	9.4410	0.3713	0.3713	0.00
16/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23134	23159	23134	23159	0.00
16/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8793	8936	8793	8936	0.00
16/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	10867	10989	10867	10989	0.00
16/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	1051	1329	1051	1329	0.00
16/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	21633	21697	21633	21697	0.00
16/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	4216	4358	4216	4358	0.00
16/07/2007	JN10 On 07-February-08			jNote	8.9400	8.9440	0.5802	0.5804	0.00
16/07/2007	JN10 On 02-August-07			jNote	9.0600	9.0630	0.5856	0.5856	0.00
16/07/2007	JN10 On 01-November-07			jNote	9.0100	9.0100	0.5834	0.5835	0.00
16/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13234	13372	13234	13372	0.00
16/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	16935	17008	16935	17008	0.00
16/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6675	6974	6675	6974	0.00
16/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	2542	2905	2542	2905	0.00
16/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	11172	11322	11172	11322	0.00
16/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	10527	10677	10527	10677	0.00
16/07/2007	JROD On 31-July-07			jRod	8.9800	8.9840	0.0027	0.0032	0.00
16/07/2007	JROD On 31-August-07			jRod	9.3300	9.3520	0.0035	0.0041	0.00
16/07/2007	JROD On 28-September-07			jRod	9.6600	9.6860	0.0043	0.0048	0.00
16/07/2007	JROD On 31-October-07			jRod	9.4900	9.5030	0.0076	0.0081	0.00
16/07/2007	JROD On 30-November-07			jRod	9.7500	9.7660	0.0088	0.0093	0.00
16/07/2007	JROD On 31-December-07			jRod	9.9500	9.9610	0.0098	0.0103	0.00
16/07/2007	OTH1 On 02-August-07			Index Future	246.2800	246.0560	246.2810	246.0560	15.00
16/07/2007	R153 On 07-February-08			Bond Future	8.8600	8.8700	115.1629	115.1392	0.00
16/07/2007	R153 On 02-August-07			Bond Future	8.9400	8.9500	116.3153	116.2872	1,451.00
16/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.9400	112.3095	112.2835	0.00
16/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4511	4506	4511	4506	0.00
16/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19069	19300	19069	19300	0.00
16/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	4133	4240	4133	4240	0.00
16/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2451	2838	2451	2838	0.00
16/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1535	1553	1535	1553	0.00
16/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	19380	19658	19380	19658	0.00
16/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1564	1713	1564	1713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5504	5933	5504	5933	0.00
16/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
16/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	34063	34344	34063	34344	0.00
16/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	1157	1298	1157	1298	0.00
16/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6508	6929	6508	6929	0.00
16/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	3046	3049	3046	3049	0.00
16/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	23641	23881	23641	23881	0.00
16/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	164	221	164	221	0.00
16/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	12606	12944	12606	12944	0.00
16/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	734	750	734	750	0.00
16/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25232	25509	25232	25509	0.00
16/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	833	961	833	961	0.00
16/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	7597	8006	7597	8006	0.00
16/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1977	1984	1977	1984	0.00
16/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	28653	28897	28653	28897	0.00
16/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	316	328	316	328	0.00
16/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	31520	31791	31520	31791	0.00
16/07/2007	R157 On 07-February-08			Bond Future	8.3000	8.3300	134.3927	134.1960	343.00
16/07/2007	R157 On 02-August-07			Bond Future	8.3600	8.3900	135.1247	134.9176	11.00
16/07/2007	R157 On 01-November-07			Bond Future	8.3500	8.3800	131.1447	130.9427	0.00
16/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	10373	9974	10373	9974	0.00
16/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	47151	48720	47151	48720	0.00
16/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	13409	12612	13409	12612	0.00
16/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	3781	5056	3781	5056	0.00
16/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3983	3787	3983	3787	0.00
16/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	45264	47088	45264	47088	0.00
16/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	45	62	45	62	0.00
16/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	43131	45219	43131	45219	57.00
16/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	24340	22916	24340	22916	0.00
16/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1124	1770	1124	1770	0.00
16/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	79829	81900	79829	81900	0.00
16/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	6514	6253	6514	6253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	60468	62175	60468	62175	0.00
16/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1796	1711	1796	1711	0.00
16/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	60793	62728	60793	62728	0.00
16/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3870	3710	3870	3710	0.00
16/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	75294	77102	75294	77102	0.00
16/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	27380	25829	27380	25829	0.00
16/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	796	1316	796	1316	0.00
16/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	30479	28812	30479	28812	0.00
16/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	541	945	541	945	0.00
16/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	43333	41378	43333	41378	0.00
16/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	91	207	91	207	0.00
16/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1796	1711	1796	1711	0.00
16/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	60793	62728	60793	62728	0.00
16/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	715	684	715	684	0.00
16/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	77740	79729	77740	79729	0.00
16/07/2007	R186 On 07-February-08			Bond Future	8.0400	8.0550	125.2315	125.0053	0.00
16/07/2007	R186 On 02-August-07			Bond Future	8.1300	8.1500	124.2536	124.0272	5.00
16/07/2007	R186 On 01-November-07			Bond Future	8.0900	8.1100	127.1918	126.9656	0.00
16/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	25740	25149	25740	25149	0.00
16/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	58660	60330	58660	60330	0.00
16/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	20232	19719	20232	19719	0.00
16/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6742	8493	6742	8493	0.00
16/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	7119	6973	7119	6973	0.00
16/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	76757	78873	76757	78873	0.00
16/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	16615	16227	16615	16227	0.00
16/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	79505	81379	79505	81379	0.00
16/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	10070	9837	10070	9837	0.00
16/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	103995	106024	103995	106024	0.00
16/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	3221	3175	3221	3175	0.00
16/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	104156	106372	104156	106372	0.00
16/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	37502	36172	37502	36172	0.00
16/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2025	2959	2025	2959	0.00
16/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	42317	40813	42317	40813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1439	2198	1439	2198	0.00
16/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	47224	45556	47224	45556	0.00
16/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	981	1577	981	1577	0.00
16/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	67502	65415	67502	65415	0.00
16/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	169	347	169	347	0.00
16/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1273	1267	1273	1267	0.00
16/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	134636	136892	134636	136892	0.00
16/07/2007	R196 On 07-February-08			Bond Future	8.9800	8.9690	105.5476	105.5555	0.00
16/07/2007	R196 On 02-August-07			Bond Future	9.2800	9.2750	105.3575	105.3690	0.00
16/07/2007	R196 On 01-November-07			Bond Future	9.1300	9.1210	102.8791	102.8914	0.00
16/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	4026	4096	4026	4096	0.00
16/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6264	6256	6264	6256	0.00
16/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	23	42	23	42	0.00
16/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7725	7629	7725	7629	0.00
16/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1716	1796	1716	1796	0.00
16/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6398	6356	6398	6356	0.00
16/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	3061	3124	3061	3124	0.00
16/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7773	7757	7773	7757	0.00
16/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	963	1021	963	1021	0.00
16/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8734	8670	8734	8670	0.00
16/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2272	2326	2272	2326	0.00
16/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9466	9441	9466	9441	0.00
16/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	1	3	1	3	0.00
16/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11343	11230	11343	11230	0.00
16/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	497	535	497	535	0.00
16/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11371	11287	11371	11287	0.00
16/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
16/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15000	14885	15000	14885	0.00
16/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2950	103.7489	103.5920	0.00
16/07/2007	R201 On 02-August-07			Bond Future	8.4100	8.4400	102.9466	102.7825	0.00
16/07/2007	R201 On 01-November-07			Bond Future	8.3600	8.3850	105.3712	105.2106	0.00
16/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	9020	8682	9020	8682	0.00
16/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36446	37678	36446	37678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	8703	8189	8703	8189	0.00
16/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	3789	4916	3789	4916	0.00
16/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3638	3475	3638	3475	0.00
16/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	36722	38166	36722	38166	0.00
16/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1742	1668	1742	1668	0.00
16/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	48892	50424	48892	50424	0.00
16/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5760	5534	5760	5534	0.00
16/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	46831	48176	46831	48176	0.00
16/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	16895	15859	16895	15859	0.00
16/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1167	1772	1167	1772	0.00
16/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	19240	18091	19240	18091	0.00
16/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	832	1325	832	1325	0.00
16/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	21663	20415	21663	20415	0.00
16/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	584	977	584	977	0.00
16/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	31794	30285	31794	30285	0.00
16/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	120	252	120	252	0.00
16/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	747	719	747	719	0.00
16/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	62199	63777	62199	63777	0.00
16/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3489	3349	3489	3349	0.00
16/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	58429	59858	58429	59858	0.00
16/07/2007	R203 On 07-February-08			Bond Future	8.1600	8.1900	103.9784	103.7809	0.00
16/07/2007	R203 On 02-August-07			Bond Future	8.2800	8.3100	103.0339	102.8317	0.00
16/07/2007	R203 On 01-November-07			Bond Future	8.2300	8.2600	101.2949	101.0950	0.00
16/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	8216	7884	8216	7884	0.00
16/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	52955	54596	52955	54596	0.00
16/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	16970	15913	16970	15913	0.00
16/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2263	3228	2263	3228	0.00
16/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2594	2466	2594	2466	0.00
16/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	52880	54751	52880	54751	0.00
16/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	28418	26819	28418	26819	0.00
16/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	588	1011	588	1011	0.00
16/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	31477	29783	31477	29783	0.00
16/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	402	731	402	731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	34567	32790	34567	32790	0.00
16/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	262	507	262	507	0.00
16/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	47123	45160	47123	45160	0.00
16/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	37	97	37	97	0.00
16/07/2007	R204 On 07-February-08			Bond Future	8.2100	8.2400	99.6521	99.4416	0.00
16/07/2007	R204 On 02-August-07			Bond Future	8.2700	8.3000	99.0462	98.8310	0.00
16/07/2007	R204 On 01-November-07			Bond Future	8.2300	8.2550	101.3819	101.1685	0.00
16/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	14115	13724	14115	13724	0.00
16/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	65716	67430	65716	67430	0.00
16/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	19704	18763	19704	18763	0.00
16/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3360	4572	3360	4572	0.00
16/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6809	6615	6809	6615	0.00
16/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	60291	62231	60291	62231	0.00
16/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	31318	29785	31318	29785	0.00
16/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1056	1677	1056	1677	0.00
16/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	34458	32807	34458	32807	0.00
16/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	759	1261	759	1261	0.00
16/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	37656	35902	37656	35902	0.00
16/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	536	936	536	936	0.00
16/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	50749	48729	50749	48729	0.00
16/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	112	245	112	245	0.00
16/07/2007	R206 On 07-February-08			Bond Future	8.2400	8.2650	97.1758	97.0403	0.00
16/07/2007	R206 On 02-August-07			Bond Future	8.4100	8.4400	96.0068	95.8642	0.00
16/07/2007	R206 On 01-November-07			Bond Future	8.3500	8.3750	98.2838	98.1447	0.00
16/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7692	7392	7692	7392	0.00
16/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	29914	30968	29914	30968	0.00
16/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	1785	1742	1785	1742	0.00
16/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	9436	10820	9436	10820	0.00
16/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2897	2758	2897	2758	0.00
16/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31014	32267	31014	32267	0.00
16/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	12	17	12	17	0.00
16/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	32068	33500	32068	33500	0.00
16/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	221	250	221	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	19980	21436	19980	21436	0.00
16/07/2007	R207 On 07-February-08			Bond Future	8.1100	8.1400	94.0540	93.8376	0.00
16/07/2007	R207 On 02-August-07			Bond Future	8.2200	8.2500	92.9776	92.7586	0.00
16/07/2007	R207 On 01-November-07			Bond Future	8.1800	8.2050	95.1744	94.9568	0.00
16/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	8327	7950	8327	7950	0.00
16/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	53800	55587	53800	55587	0.00
16/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	21140	19573	21140	19573	0.00
16/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	976	1599	976	1599	0.00
16/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2972	2814	2972	2814	0.00
16/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	53782	55800	53782	55800	0.00
16/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	34337	32308	34337	32308	0.00
16/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	132	292	132	292	0.00
16/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	37743	35658	37743	35658	0.00
16/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	73	177	73	177	0.00
16/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	41155	39032	41155	39032	0.00
16/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	39	105	39	105	0.00
16/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	54723	52541	54723	52541	0.00
16/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	2	9	2	9	0.00
16/07/2007	R209 On 07-February-08			Bond Future	7.8300	7.8050	84.4888	84.6823	0.00
16/07/2007	R209 On 02-August-07			Bond Future	7.9100	7.8900	83.4781	83.6691	633.00
16/07/2007	R209 On 01-November-07			Bond Future	7.8800	7.8550	82.2885	82.4806	0.00
16/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6563	7029	6563	7029	0.00
16/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92947	91478	92947	91478	0.00
16/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	15	43	15	43	0.00
16/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	67148	65266	67148	65266	0.00
16/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1580	1818	1580	1818	0.00
16/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	92968	91285	92968	91285	0.00
16/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	1	0	1	0.00
16/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	94920	93010	94920	93010	0.00
16/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
16/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	124125	122215	124125	122215	0.00
16/07/2007	TRT1 On 02-August-07			Index Future	249.2300	248.8280	249.2260	248.8280	500.00
17/07/2007	\$/ R On 17-March-08			Currency Future	7.1900	7.1970	7.1912	7.1970	3,775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	\$ / R On 17-September-07			Currency Future	7.0200	7.0219	7.0161	7.0219	2,930.00
17/07/2007	\$ / R On 14-December-07			Currency Future	7.1000	7.1088	7.1024	7.1088	9,385.00
17/07/2007	ALBI On 07-February-08			Index Future	264.0400	264.4140	264.0410	264.4140	0.00
17/07/2007	ALBI On 02-August-07			Index Future	250.7800	251.1510	250.7820	251.1510	0.00
17/07/2007	ALBI On 01-November-07			Index Future	257.0100	257.3790	257.0090	257.3790	0.00
17/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	107974	111229	107974	111229	0.00
17/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7564	7089	7564	7089	0.00
17/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	1428	2081	1428	2081	0.00
17/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	33608	30571	33608	30571	0.00
17/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	45209	47849	45209	47849	0.00
17/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	15119	14059	15119	14059	0.00
17/07/2007	CRD1 On 02-August-07			Index Future	107.8600	108.0350	107.8610	108.0350	10.00
17/07/2007	GOVI On 07-February-08			jGovi	264.0100	264.5810	264.0080	264.5810	80.00
17/07/2007	GOVI On 02-August-07			jGovi	251.7500	252.2920	251.7460	252.2920	0.00
17/07/2007	GOVI On 01-November-07			jGovi	257.5000	258.0535	257.4950	258.0535	118.00
17/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	26056	28820	26056	28820	0.00
17/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	35976	33010	35976	33010	0.00
17/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	112460	117920	112460	117920	0.00
17/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
17/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	2182	2768	2182	2768	0.00
17/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	77232	72233	77232	72233	0.00
17/07/2007	ILBI On 02-August-07			Index Future	276.0900	276.0950	276.0930	276.0950	0.00
17/07/2007	J153 On 31-August-10			jSwap	9.8000	9.7650	0.0691	0.0681	0.00
17/07/2007	J157 On 15-September-15			jSwap	9.3600	9.3170	0.0062	0.0040	0.00
17/07/2007	J186 On 21-December-26			jSwap	8.6000	8.5550	0.1011	0.0975	0.00
17/07/2007	J201 On 22-December-14			jSwap	9.4200	9.3820	0.1015	0.0996	0.00
17/07/2007	J203 On 15-September-17			jSwap	9.2100	9.1660	0.1156	0.1131	0.00
17/07/2007	J204 On 21-December-18			jSwap	9.1100	9.0670	0.1125	0.1098	0.00
17/07/2007	J207 On 15-January-20			jSwap	9.0200	8.9810	0.0746	0.0717	0.00
17/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
17/07/2007	JFRA On 07-February-08			jFra	10.2000	10.1810	0.0248	0.0248	0.00
17/07/2007	JFRA On 02-August-07			jFra	9.9500	9.9400	0.0242	0.0242	0.00
17/07/2007	JFRA On 23-August-07			jFra	9.9800	9.9530	0.0188	0.0187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1580	0.0266	0.0265	0.00
17/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18409	18425	18409	18425	0.00
17/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11847	11898	11847	11898	0.00
17/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5958	5936	5958	5936	0.00
17/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
17/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1011	995	1011	995	0.00
17/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	162	174	162	174	0.00
17/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6984	6947	6984	6947	0.00
17/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
17/07/2007	JN02 On 07-February-08			jNote	9.8400	9.8010	0.1760	0.1754	0.00
17/07/2007	JN02 On 02-August-07			jNote	9.9800	9.9640	0.1800	0.1796	0.00
17/07/2007	JN02 On 01-November-07			jNote	9.9400	9.9070	0.1791	0.1786	0.00
17/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23518	23127	23518	23127	0.00
17/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8531	8797	8531	8797	0.00
17/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13714	13471	13714	13471	0.00
17/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	504	601	504	601	0.00
17/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21178	20855	21178	20855	0.00
17/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4326	4504	4326	4504	0.00
17/07/2007	JN05 On 07-February-08			jNote	9.4000	9.3640	0.3701	0.3690	0.00
17/07/2007	JN05 On 02-August-07			jNote	9.5300	9.5000	0.3739	0.3731	0.00
17/07/2007	JN05 On 01-November-07			jNote	9.4700	9.4430	0.3723	0.3713	0.00
17/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23963	23134	23963	23134	0.00
17/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8294	8793	8294	8793	0.00
17/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11667	10867	11667	10867	0.00
17/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	797	1051	797	1051	0.00
17/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22492	21633	22492	21633	0.00
17/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3868	4216	3868	4216	0.00
17/07/2007	JN10 On 07-February-08			jNote	8.9900	8.9430	0.5821	0.5802	0.00
17/07/2007	JN10 On 02-August-07			jNote	9.1000	9.0640	0.5873	0.5856	0.00
17/07/2007	JN10 On 01-November-07			jNote	9.0500	9.0100	0.5852	0.5834	0.00
17/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	14505	13234	14505	13234	0.00
17/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15414	16935	15414	16935	0.00
17/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	8347	6675	8347	6675	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	1640	2542	1640	2542	0.00
17/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	12544	11172	12544	11172	0.00
17/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	9185	10527	9185	10527	0.00
17/07/2007	JROD On 31-July-07			jRod	8.9700	8.9760	0.0027	0.0027	0.00
17/07/2007	JROD On 31-August-07			jRod	9.3200	9.3320	0.0035	0.0035	0.00
17/07/2007	JROD On 28-September-07			jRod	9.6500	9.6620	0.0043	0.0043	0.00
17/07/2007	JROD On 31-October-07			jRod	9.4900	9.4910	0.0076	0.0076	0.00
17/07/2007	JROD On 30-November-07			jRod	9.7500	9.7540	0.0088	0.0088	0.00
17/07/2007	JROD On 31-December-07			jRod	9.9400	9.9480	0.0097	0.0098	0.00
17/07/2007	OTH1 On 02-August-07			Index Future	245.9500	246.2810	245.9540	246.2810	15.00
17/07/2007	R153 On 07-February-08			Bond Future	8.8900	8.8600	115.0919	115.1629	0.00
17/07/2007	R153 On 02-August-07			Bond Future	8.9700	8.9400	116.2311	116.3153	1,451.00
17/07/2007	R153 On 01-November-07			Bond Future	8.9600	8.9300	112.2316	112.3095	0.00
17/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4290	4511	4290	4511	0.00
17/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19557	19069	19557	19069	0.00
17/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	3563	4133	3563	4133	0.00
17/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2722	2451	2722	2451	0.00
17/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1392	1535	1392	1535	0.00
17/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20016	19380	20016	19380	0.00
17/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	1241	1564	1241	1564	0.00
17/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6022	5504	6022	5504	0.00
17/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
17/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	34905	34063	34905	34063	0.00
17/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	894	1157	894	1157	0.00
17/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7086	6508	7086	6508	0.00
17/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2880	3046	2880	3046	0.00
17/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24185	23641	24185	23641	0.00
17/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	106	164	106	164	0.00
17/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13390	12606	13390	12606	0.00
17/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	654	734	654	734	0.00
17/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	25932	25232	25932	25232	0.00
17/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	625	833	625	833	0.00
17/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8231	7597	8231	7597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1858	1977	1858	1977	0.00
17/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	29244	28653	29244	28653	0.00
17/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	277	316	277	316	0.00
17/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32259	31520	32259	31520	0.00
17/07/2007	R157 On 07-February-08			Bond Future	8.3500	8.3000	134.0651	134.3927	343.00
17/07/2007	R157 On 02-August-07			Bond Future	8.4100	8.3600	134.7798	135.1247	11.00
17/07/2007	R157 On 01-November-07			Bond Future	8.4000	8.3500	130.8084	131.1447	0.00
17/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	9430	10373	9430	10373	0.00
17/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	49485	47151	49485	47151	0.00
17/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	10908	13409	10908	13409	0.00
17/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4730	3781	4730	3781	0.00
17/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3379	3983	3379	3983	0.00
17/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	48024	45264	48024	45264	0.00
17/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	18	45	18	45	0.00
17/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	46553	43131	46553	43131	57.00
17/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	21217	24340	21217	24340	0.00
17/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1450	1124	1450	1124	0.00
17/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	83278	79829	83278	79829	0.00
17/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5852	6514	5852	6514	0.00
17/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	63083	60468	63083	60468	0.00
17/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1480	1796	1480	1796	0.00
17/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63841	60793	63841	60793	0.00
17/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3433	3870	3433	3870	0.00
17/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	78134	75294	78134	75294	0.00
17/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	24167	27380	24167	27380	0.00
17/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1033	796	1033	796	0.00
17/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	27195	30479	27195	30479	0.00
17/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	706	541	706	541	0.00
17/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	39913	43333	39913	43333	0.00
17/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	121	91	121	91	0.00
17/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1480	1796	1480	1796	0.00
17/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	63841	60793	63841	60793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	571	715	571	715	0.00
17/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	80959	77740	80959	77740	0.00
17/07/2007	R186 On 07-February-08			Bond Future	8.0800	8.0350	124.7797	125.2315	0.00
17/07/2007	R186 On 02-August-07			Bond Future	8.1700	8.1300	123.8014	124.2536	5.00
17/07/2007	R186 On 01-November-07			Bond Future	8.1300	8.0900	126.7401	127.1918	0.00
17/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23942	25740	23942	25740	0.00
17/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	61380	58660	61380	58660	0.00
17/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	16957	20232	16957	20232	0.00
17/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7989	6742	7989	6742	0.00
17/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	6241	7119	6241	7119	0.00
17/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	80396	76757	80396	76757	0.00
17/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	15301	16615	15301	16615	0.00
17/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	82708	79505	82708	79505	0.00
17/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9172	10070	9172	10070	0.00
17/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	107614	103995	107614	103995	0.00
17/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2756	3221	2756	3221	0.00
17/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	108208	104156	108208	104156	0.00
17/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	33396	37502	33396	37502	0.00
17/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2441	2025	2441	2025	0.00
17/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	38094	42317	38094	42317	0.00
17/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1738	1439	1738	1439	0.00
17/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	42909	47224	42909	47224	0.00
17/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1188	981	1188	981	0.00
17/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	63015	67502	63015	67502	0.00
17/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	204	169	204	169	0.00
17/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1061	1273	1061	1273	0.00
17/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	138941	134636	138941	134636	0.00
17/07/2007	R196 On 07-February-08			Bond Future	9.0100	8.9770	105.5181	105.5476	0.00
17/07/2007	R196 On 02-August-07			Bond Future	9.3100	9.2830	105.3259	105.3575	0.00
17/07/2007	R196 On 01-November-07			Bond Future	9.1600	9.1310	102.8473	102.8791	0.00
17/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3888	4026	3888	4026	0.00
17/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6421	6264	6421	6264	0.00
17/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	14	23	14	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8033	7725	8033	7725	0.00
17/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1607	1716	1607	1716	0.00
17/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6608	6398	6608	6398	0.00
17/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2945	3061	2945	3061	0.00
17/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7952	7773	7952	7773	0.00
17/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	891	963	891	963	0.00
17/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8981	8734	8981	8734	0.00
17/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2177	2272	2177	2272	0.00
17/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9667	9466	9667	9466	0.00
17/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	1	0	1	0.00
17/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11659	11343	11659	11343	0.00
17/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	454	497	454	497	0.00
17/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11646	11371	11646	11371	0.00
17/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
17/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15317	15000	15317	15000	0.00
17/07/2007	R201 On 07-February-08			Bond Future	8.3200	8.2650	103.4875	103.7489	0.00
17/07/2007	R201 On 02-August-07			Bond Future	8.4600	8.4100	102.6732	102.9466	0.00
17/07/2007	R201 On 01-November-07			Bond Future	8.4100	8.3550	105.1037	105.3712	0.00
17/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	8225	9020	8225	9020	0.00
17/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	38265	36446	38265	36446	0.00
17/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	6896	8703	6896	8703	0.00
17/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4715	3789	4715	3789	0.00
17/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3121	3638	3121	3638	0.00
17/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38881	36722	38881	36722	0.00
17/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1457	1742	1457	1742	0.00
17/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51282	48892	51282	48892	0.00
17/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5192	5760	5192	5760	0.00
17/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48879	46831	48879	46831	0.00
17/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	14501	16895	14501	16895	0.00
17/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1508	1167	1508	1167	0.00
17/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	16756	19240	16756	19240	0.00
17/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1082	832	1082	832	0.00
17/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	19109	21663	19109	21663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	763	584	763	584	0.00
17/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	29098	31794	29098	31794	0.00
17/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	158	120	158	120	0.00
17/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	608	747	608	747	0.00
17/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	64735	62199	64735	62199	0.00
17/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3107	3489	3107	3489	0.00
17/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60662	58429	60662	58429	0.00
17/07/2007	R203 On 07-February-08			Bond Future	8.2100	8.1600	103.6496	103.9784	0.00
17/07/2007	R203 On 02-August-07			Bond Future	8.3300	8.2800	102.6972	103.0339	0.00
17/07/2007	R203 On 01-November-07			Bond Future	8.2800	8.2300	100.9621	101.2949	0.00
17/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	7411	8216	7411	8216	0.00
17/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	55437	52955	55437	52955	0.00
17/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	14224	16970	14224	16970	0.00
17/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2885	2263	2885	2263	0.00
17/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2164	2594	2164	2594	0.00
17/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	55779	52880	55779	52880	0.00
17/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	25231	28418	25231	28418	0.00
17/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	769	588	769	588	0.00
17/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	28235	31477	28235	31477	0.00
17/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	528	402	528	402	0.00
17/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	31284	34567	31284	34567	0.00
17/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	346	262	346	262	0.00
17/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	43767	47123	43767	47123	0.00
17/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	50	37	50	37	0.00
17/07/2007	R204 On 07-February-08			Bond Future	8.2600	8.2100	99.3016	99.6521	0.00
17/07/2007	R204 On 02-August-07			Bond Future	8.3200	8.2700	98.6878	99.0462	0.00
17/07/2007	R204 On 01-November-07			Bond Future	8.2800	8.2250	101.0266	101.3819	0.00
17/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13073	14115	13073	14115	0.00
17/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	68179	65716	68179	65716	0.00
17/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	16824	19704	16824	19704	0.00
17/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4065	3360	4065	3360	0.00
17/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	6035	6809	6035	6809	0.00
17/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	63070	60291	63070	60291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	27981	31318	27981	31318	0.00
17/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1304	1056	1304	1056	0.00
17/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	31055	34458	31055	34458	0.00
17/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	940	759	940	759	0.00
17/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	34201	37656	34201	37656	0.00
17/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	666	536	666	536	0.00
17/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	47192	50749	47192	50749	0.00
17/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	140	112	140	112	0.00
17/07/2007	R206 On 07-February-08			Bond Future	8.2900	8.2350	96.9502	97.1758	0.00
17/07/2007	R206 On 02-August-07			Bond Future	8.4600	8.4100	95.7692	96.0068	0.00
17/07/2007	R206 On 01-November-07			Bond Future	8.4000	8.3450	98.0520	98.2838	0.00
17/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6998	7692	6998	7692	0.00
17/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31476	29914	31476	29914	0.00
17/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	1154	1785	1154	1785	0.00
17/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	11182	9436	11182	9436	0.00
17/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2467	2897	2467	2897	0.00
17/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32902	31014	32902	31014	0.00
17/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	4	12	4	12	0.00
17/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	34436	32068	34436	32068	0.00
17/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	110	221	110	221	0.00
17/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	22245	19980	22245	19980	0.00
17/07/2007	R207 On 07-February-08			Bond Future	8.1600	8.1100	93.6938	94.0540	0.00
17/07/2007	R207 On 02-August-07			Bond Future	8.2700	8.2200	92.6131	92.9776	61.00
17/07/2007	R207 On 01-November-07			Bond Future	8.2300	8.1750	94.8121	95.1744	0.00
17/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7448	8327	7448	8327	0.00
17/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	56523	53800	56523	53800	0.00
17/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	17875	21140	17875	21140	0.00
17/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1356	976	1356	976	0.00
17/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2471	2972	2471	2972	0.00
17/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	56904	53782	56904	53782	0.00
17/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	30754	34337	30754	34337	0.00
17/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	193	132	193	132	0.00
17/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	34133	37743	34133	37743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	108	73	108	73	0.00
17/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	37530	41155	37530	41155	0.00
17/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	58	39	58	39	0.00
17/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	51080	54723	51080	54723	0.00
17/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	3	2	3	2	0.00
17/07/2007	R209 On 07-February-08			Bond Future	7.8500	7.8250	84.2959	84.4888	0.00
17/07/2007	R209 On 02-August-07			Bond Future	7.9300	7.9100	83.2877	83.4781	633.00
17/07/2007	R209 On 01-November-07			Bond Future	7.9000	7.8750	82.0972	82.2885	0.00
17/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6209	6563	6209	6563	0.00
17/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	94521	92947	94521	92947	0.00
17/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	8	15	8	15	0.00
17/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	69044	67148	69044	67148	0.00
17/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1427	1580	1427	1580	0.00
17/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	94728	92968	94728	92968	0.00
17/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	96823	94920	96823	94920	0.00
17/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	126029	124125	126029	124125	0.00
17/07/2007	TRT1 On 02-August-07			Index Future	248.6900	249.2260	248.6890	249.2260	500.00
18/07/2007	\$/R On 17-March-08			Currency Future	7.2000	7.1912	7.1961	7.1912	3,501.00
18/07/2007	\$/R On 17-September-07			Currency Future	7.0200	7.0161	7.0201	7.0161	2,930.00
18/07/2007	\$/R On 14-December-07			Currency Future	7.1100	7.1024	7.1067	7.1024	9,385.00
18/07/2007	ALBI On 07-February-08			Index Future	263.3500	264.0410	263.3500	264.0410	0.00
18/07/2007	ALBI On 02-August-07			Index Future	250.0900	250.7820	250.0920	250.7820	0.00
18/07/2007	ALBI On 01-November-07			Index Future	256.3400	257.0090	256.3410	257.0090	0.00
18/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	102071	107974	102071	107974	0.00
18/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	8571	7564	8571	7564	0.00
18/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	699	1428	699	1428	0.00
18/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	39779	33608	39779	33608	0.00
18/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	40708	45209	40708	45209	0.00
18/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	17298	15119	17298	15119	0.00
18/07/2007	CRD1 On 02-August-07			Index Future	107.6500	107.8610	107.6490	107.8610	10.00
18/07/2007	GOVI On 07-February-08			jGovi	263.4300	264.0080	263.4250	264.0080	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	GOVI On 02-August-07			jGovi	251.1900	251.7460	251.1910	251.7460	0.00
18/07/2007	GOVI On 01-November-07			jGovi	256.9300	257.4950	256.9260	257.4950	118.00
18/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	23419	26056	23419	26056	0.00
18/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	39169	35976	39169	35976	0.00
18/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	106910	112460	106910	112460	0.00
18/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
18/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	1693	2182	1693	2182	0.00
18/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	82433	77232	82433	77232	0.00
18/07/2007	ILBI On 02-August-07			Index Future	276.2500	276.0930	276.2490	276.0930	0.00
18/07/2007	J153 On 31-August-10			jSwap	9.8300	9.7990	0.0700	0.0691	0.00
18/07/2007	J157 On 15-September-15			jSwap	9.4000	9.3550	0.0086	0.0062	0.00
18/07/2007	J186 On 21-December-26			jSwap	8.6200	8.5960	0.1031	0.1011	0.00
18/07/2007	J201 On 22-December-14			jSwap	9.4600	9.4200	0.1036	0.1015	0.00
18/07/2007	J203 On 15-September-17			jSwap	9.2500	9.2060	0.1181	0.1156	0.00
18/07/2007	J204 On 21-December-18			jSwap	9.1400	9.1080	0.1148	0.1125	0.00
18/07/2007	J207 On 15-January-20			jSwap	9.0500	9.0220	0.0769	0.0746	0.00
18/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
18/07/2007	JFRA On 07-February-08			jFra	10.2200	10.1950	0.0248	0.0248	0.00
18/07/2007	JFRA On 02-August-07			jFra	9.9900	9.9490	0.0243	0.0242	0.00
18/07/2007	JFRA On 23-August-07			jFra	10.0900	9.9790	0.0190	0.0188	0.00
18/07/2007	JFRA On 01-November-07			jFra	10.1900	10.1720	0.0266	0.0266	0.00
18/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18412	18409	18412	18409	0.00
18/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11781	11847	11781	11847	0.00
18/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	6062	5958	6062	5958	0.00
18/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1098	1011	1098	1011	0.00
18/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	132	162	132	162	0.00
18/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7023	6984	7023	6984	0.00
18/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
18/07/2007	JN02 On 07-February-08			jNote	9.8700	9.8380	0.1765	0.1760	0.00
18/07/2007	JN02 On 02-August-07			jNote	10.0100	9.9830	0.1804	0.1800	0.00
18/07/2007	JN02 On 01-November-07			jNote	9.9700	9.9350	0.1796	0.1791	0.00
18/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23868	23518	23868	23518	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8294	8531	8294	8531	0.00
18/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	14080	13714	14080	13714	0.00
18/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	404	504	404	504	0.00
18/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21532	21178	21532	21178	0.00
18/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4143	4326	4143	4326	0.00
18/07/2007	JN05 On 07-February-08			jNote	9.4500	9.3980	0.3716	0.3701	0.00
18/07/2007	JN05 On 02-August-07			jNote	9.5700	9.5270	0.3753	0.3739	0.00
18/07/2007	JN05 On 01-November-07			jNote	9.5200	9.4740	0.3738	0.3723	0.00
18/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25178	23963	25178	23963	0.00
18/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7636	8294	7636	8294	0.00
18/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	13096	11667	13096	11667	0.00
18/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	510	797	510	797	0.00
18/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23849	22492	23849	22492	0.00
18/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3397	3868	3397	3868	0.00
18/07/2007	JN10 On 07-February-08			jNote	9.0300	8.9860	0.5837	0.5821	0.00
18/07/2007	JN10 On 02-August-07			jNote	9.1500	9.1040	0.5889	0.5873	0.00
18/07/2007	JN10 On 01-November-07			jNote	9.0900	9.0520	0.5869	0.5852	0.00
18/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15820	14505	15820	14505	0.00
18/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14012	15414	14012	15414	0.00
18/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	10302	8347	10302	8347	0.00
18/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	967	1640	967	1640	0.00
18/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	14020	12544	14020	12544	0.00
18/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	7956	9185	7956	9185	0.00
18/07/2007	JROD On 31-July-07			jRod	8.9700	8.9720	0.0027	0.0027	0.00
18/07/2007	JROD On 31-August-07			jRod	9.3200	9.3230	0.0035	0.0035	0.00
18/07/2007	JROD On 28-September-07			jRod	9.6400	9.6510	0.0042	0.0043	0.00
18/07/2007	JROD On 31-October-07			jRod	9.4800	9.4860	0.0076	0.0076	0.00
18/07/2007	JROD On 30-November-07			jRod	9.7400	9.7480	0.0088	0.0088	0.00
18/07/2007	JROD On 31-December-07			jRod	9.9400	9.9420	0.0097	0.0097	0.00
18/07/2007	OTH1 On 02-August-07			Index Future	245.3500	245.9540	245.3520	245.9540	15.00
18/07/2007	R153 On 07-February-08			Bond Future	8.9300	8.8900	114.9974	115.0919	0.00
18/07/2007	R153 On 02-August-07			Bond Future	9.0100	8.9700	116.1190	116.2311	1,451.00
18/07/2007	R153 On 01-November-07			Bond Future	9.0000	8.9600	112.1279	112.2316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4013	4290	4013	4290	0.00
18/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20225	19557	20225	19557	0.00
18/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	2886	3563	2886	3563	0.00
18/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3166	2722	3166	2722	0.00
18/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1223	1392	1223	1392	0.00
18/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20885	20016	20885	20016	0.00
18/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	896	1241	896	1241	0.00
18/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6799	6022	6799	6022	0.00
18/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
18/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	36027	34905	36027	34905	0.00
18/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	622	894	622	894	0.00
18/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7936	7086	7936	7086	0.00
18/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2674	2880	2674	2880	0.00
18/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24924	24185	24924	24185	0.00
18/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	59	106	59	106	0.00
18/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	14463	13390	14463	13390	0.00
18/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	563	654	563	654	0.00
18/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26878	25932	26878	25932	0.00
18/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	418	625	418	625	0.00
18/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9146	8231	9146	8231	0.00
18/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1712	1858	1712	1858	0.00
18/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30043	29244	30043	29244	0.00
18/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	233	277	233	277	0.00
18/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	33252	32259	33252	32259	0.00
18/07/2007	R157 On 07-February-08			Bond Future	8.3900	8.3500	133.8038	134.0651	343.00
18/07/2007	R157 On 02-August-07			Bond Future	8.4500	8.4100	134.5047	134.7798	11.00
18/07/2007	R157 On 01-November-07			Bond Future	8.4400	8.4000	130.5401	130.8084	0.00
18/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8713	9430	8713	9430	0.00
18/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	51381	49485	51381	49485	0.00
18/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	9014	10908	9014	10908	0.00
18/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5587	4730	5587	4730	0.00
18/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	2940	3379	2940	3379	0.00
18/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	50267	48024	50267	48024	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	7	18	7	18	0.00
18/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	49293	46553	49293	46553	57.00
18/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	18760	21217	18760	21217	0.00
18/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1744	1450	1744	1450	0.00
18/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	86029	83278	86029	83278	0.00
18/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5354	5852	5354	5852	0.00
18/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65198	63083	65198	63083	0.00
18/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1256	1480	1256	1480	0.00
18/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66299	63841	66299	63841	0.00
18/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3107	3433	3107	3433	0.00
18/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80421	78134	80421	78134	0.00
18/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	21627	24167	21627	24167	0.00
18/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1243	1033	1243	1033	0.00
18/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	24590	27195	24590	27195	0.00
18/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	851	706	851	706	0.00
18/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	37187	39913	37187	39913	0.00
18/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	145	121	145	121	0.00
18/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1256	1480	1256	1480	0.00
18/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66299	63841	66299	63841	0.00
18/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	471	571	471	571	0.00
18/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	83542	80959	83542	80959	0.00
18/07/2007	R186 On 07-February-08			Bond Future	8.1000	8.0750	124.5548	124.7797	0.00
18/07/2007	R186 On 02-August-07			Bond Future	8.1900	8.1700	123.5763	123.8014	5.00
18/07/2007	R186 On 01-November-07			Bond Future	8.1500	8.1300	126.5152	126.7401	0.00
18/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23032	23942	23032	23942	0.00
18/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	62719	61380	62719	61380	0.00
18/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	15219	16957	15219	16957	0.00
18/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8502	7989	8502	7989	0.00
18/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	5793	6241	5793	6241	0.00
18/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	82197	80396	82197	80396	0.00
18/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14634	15301	14634	15301	0.00
18/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	84291	82708	84291	82708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8716	9172	8716	9172	0.00
18/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	109408	107614	109408	107614	0.00
18/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2520	2756	2520	2756	0.00
18/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	110221	108208	110221	108208	0.00
18/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	31263	33396	31263	33396	0.00
18/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2559	2441	2559	2441	0.00
18/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	35914	38094	35914	38094	0.00
18/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1809	1738	1809	1738	0.00
18/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	40697	42909	40697	42909	0.00
18/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1227	1188	1227	1188	0.00
18/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	60761	63015	60761	63015	0.00
18/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	202	204	202	204	0.00
18/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	954	1061	954	1061	0.00
18/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	141082	138941	141082	138941	0.00
18/07/2007	R196 On 07-February-08			Bond Future	9.0500	9.0070	105.4777	105.5181	0.00
18/07/2007	R196 On 02-August-07			Bond Future	9.3400	9.3050	105.2771	105.3259	0.00
18/07/2007	R196 On 01-November-07			Bond Future	9.2000	9.1570	102.7995	102.8473	0.00
18/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3708	3888	3708	3888	0.00
18/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6644	6421	6644	6421	0.00
18/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	7	14	7	14	0.00
18/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8514	8033	8514	8033	0.00
18/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1459	1607	1459	1607	0.00
18/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6938	6608	6938	6608	0.00
18/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2796	2945	2796	2945	0.00
18/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8206	7952	8206	7952	0.00
18/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	796	891	796	891	0.00
18/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9363	8981	9363	8981	0.00
18/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2056	2177	2056	2177	0.00
18/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9949	9667	9949	9667	0.00
18/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
18/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	12147	11659	12147	11659	0.00
18/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	398	454	398	454	0.00
18/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12068	11646	12068	11646	0.00

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18/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
18/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15805	15317	15805	15317	0.00
18/07/2007	R201 On 07-February-08			Bond Future	8.3600	8.3150	103.2789	103.4875	0.00
18/07/2007	R201 On 02-August-07			Bond Future	8.5000	8.4600	102.4552	102.6732	0.00
18/07/2007	R201 On 01-November-07			Bond Future	8.4500	8.4050	104.8903	105.1037	0.00
18/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7618	8225	7618	8225	0.00
18/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	39744	38265	39744	38265	0.00
18/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	5552	6896	5552	6896	0.00
18/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5552	4715	5552	4715	0.00
18/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	2741	3121	2741	3121	0.00
18/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	40635	38881	40635	38881	0.00
18/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1252	1457	1252	1457	0.00
18/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	53210	51282	53210	51282	0.00
18/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4764	5192	4764	5192	0.00
18/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	50536	48879	50536	48879	0.00
18/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	12631	14501	12631	14501	0.00
18/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1818	1508	1818	1508	0.00
18/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	14803	16756	14803	16756	0.00
18/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1309	1082	1309	1082	0.00
18/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	17090	19109	17090	19109	0.00
18/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	925	763	925	763	0.00
18/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	26950	29098	26950	29098	0.00
18/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	190	158	190	158	0.00
18/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	509	608	509	608	0.00
18/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66770	64735	66770	64735	0.00
18/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2822	3107	2822	3107	0.00
18/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	62462	60662	62462	60662	0.00
18/07/2007	R203 On 07-February-08			Bond Future	8.2500	8.2100	103.3876	103.6496	0.00
18/07/2007	R203 On 02-August-07			Bond Future	8.3700	8.3300	102.4288	102.6972	0.00
18/07/2007	R203 On 01-November-07			Bond Future	8.3200	8.2800	100.6968	100.9621	0.00
18/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6802	7411	6802	7411	0.00
18/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	57449	55437	57449	55437	0.00
18/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	12107	14224	12107	14224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3451	2885	3451	2885	0.00
18/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1856	2164	1856	2164	0.00
18/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	58123	55779	58123	55779	0.00
18/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	22709	25231	22709	25231	0.00
18/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	930	769	930	769	0.00
18/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	25662	28235	25662	28235	0.00
18/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	639	528	639	528	0.00
18/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	28673	31284	28673	31284	0.00
18/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	419	346	419	346	0.00
18/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	41094	43767	41094	43767	0.00
18/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	59	50	59	50	0.00
18/07/2007	R204 On 07-February-08			Bond Future	8.3000	8.2600	99.0224	99.3016	0.00
18/07/2007	R204 On 02-August-07			Bond Future	8.3600	8.3200	98.4023	98.6878	0.00
18/07/2007	R204 On 01-November-07			Bond Future	8.3200	8.2750	100.7437	101.0266	0.00
18/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12268	13073	12268	13073	0.00
18/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	70166	68179	70166	68179	0.00
18/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	14579	16824	14579	16824	0.00
18/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4674	4065	4674	4065	0.00
18/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	5450	6035	5450	6035	0.00
18/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	65315	63070	65315	63070	0.00
18/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	25334	27981	25334	27981	0.00
18/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1512	1304	1512	1304	0.00
18/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	28349	31055	28349	31055	0.00
18/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	1090	940	1090	940	0.00
18/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	31451	34201	31451	34201	0.00
18/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	771	666	771	666	0.00
18/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	44356	47192	44356	47192	0.00
18/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	159	140	159	140	0.00
18/07/2007	R206 On 07-February-08			Bond Future	8.3300	8.2850	96.7701	96.9502	0.00
18/07/2007	R206 On 02-August-07			Bond Future	8.5000	8.4600	95.5797	95.7692	0.00
18/07/2007	R206 On 01-November-07			Bond Future	8.4400	8.3950	97.8671	98.0520	0.00
18/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6469	6998	6469	6998	0.00
18/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32747	31476	32747	31476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	758	1154	758	1154	0.00
18/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	12681	11182	12681	11182	0.00
18/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2153	2467	2153	2467	0.00
18/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	34437	32902	34437	32902	0.00
18/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1	4	1	4	0.00
18/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	36328	34436	36328	34436	0.00
18/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	55	110	55	110	0.00
18/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	24086	22245	24086	22245	0.00
18/07/2007	R207 On 07-February-08			Bond Future	8.2000	8.1600	93.4069	93.6938	0.00
18/07/2007	R207 On 02-August-07			Bond Future	8.3100	8.2700	92.3229	92.6131	61.00
18/07/2007	R207 On 01-November-07			Bond Future	8.2700	8.2250	94.5236	94.8121	0.00
18/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6788	7448	6788	7448	0.00
18/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	58732	56523	58732	56523	0.00
18/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	15342	17875	15342	17875	0.00
18/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1725	1356	1725	1356	0.00
18/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2113	2471	2113	2471	0.00
18/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	59430	56904	59430	56904	0.00
18/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	27911	30754	27911	30754	0.00
18/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	252	193	252	193	0.00
18/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	31265	34133	31265	34133	0.00
18/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	142	108	142	108	0.00
18/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	34646	37530	34646	37530	0.00
18/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	76	58	76	58	0.00
18/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	48179	51080	48179	51080	0.00
18/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	4	3	4	3	0.00
18/07/2007	R209 On 07-February-08			Bond Future	7.8400	7.8450	84.3923	84.2959	0.00
18/07/2007	R209 On 02-August-07			Bond Future	7.9200	7.9300	83.3828	83.2877	633.00
18/07/2007	R209 On 01-November-07			Bond Future	7.8900	7.8950	82.1928	82.0972	0.00
18/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6313	6209	6313	6209	0.00
18/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	93663	94521	93663	94521	0.00
18/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	6	8	6	8	0.00
18/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	68092	69044	68092	69044	0.00
18/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1454	1427	1454	1427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	93799	94728	93799	94728	0.00
18/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	95872	96823	95872	96823	0.00
18/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	125078	126029	125078	126029	0.00
18/07/2007	TRT1 On 02-August-07			Index Future	248.1500	248.6890	248.1450	248.6890	500.00
19/07/2007	\$ / R On 17-March-08			Currency Future	7.1000	7.1961	7.0985	7.1961	4,281.00
19/07/2007	\$ / R On 17-September-07			Currency Future	6.9200	7.0201	6.9234	7.0201	2,930.00
19/07/2007	\$ / R On 14-December-07			Currency Future	7.0100	7.1067	7.0099	7.1067	9,385.00
19/07/2007	ALBI On 07-February-08			Index Future	263.6300	263.3500	263.6300	263.3500	0.00
19/07/2007	ALBI On 02-August-07			Index Future	250.3700	250.0920	250.3700	250.0920	0.00
19/07/2007	ALBI On 01-November-07			Index Future	256.6200	256.3410	256.6200	256.3410	0.00
19/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	104369	102071	104369	102071	0.00
19/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	8069	8571	8069	8571	0.00
19/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	775	699	775	699	0.00
19/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	37075	39779	37075	39779	0.00
19/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	42390	40708	42390	40708	0.00
19/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	16190	17298	16190	17298	0.00
19/07/2007	CRD1 On 02-August-07			Index Future	107.7300	107.6490	107.7270	107.6490	10.00
19/07/2007	GOVI On 07-February-08			jGovi	263.6700	263.4250	263.6735	263.4250	80.00
19/07/2007	GOVI On 02-August-07			jGovi	251.4300	251.1910	251.4290	251.1910	0.00
19/07/2007	GOVI On 01-November-07			jGovi	257.1700	256.9260	257.1690	256.9260	118.00
19/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	24416	23419	24416	23419	0.00
19/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	37681	39169	37681	39169	0.00
19/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	109290	106910	109290	106910	0.00
19/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
19/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	1837	1693	1837	1693	0.00
19/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	80147	82433	80147	82433	0.00
19/07/2007	ILBI On 02-August-07			Index Future	276.3100	276.2490	276.3120	276.2490	0.00
19/07/2007	J153 On 31-August-10			jSwap	9.8200	9.8270	0.0698	0.0700	0.00
19/07/2007	J157 On 15-September-15			jSwap	9.3800	9.3960	0.0078	0.0086	0.00
19/07/2007	J186 On 21-December-26			jSwap	8.6100	8.6200	0.1023	0.1031	0.00
19/07/2007	J201 On 22-December-14			jSwap	9.4500	9.4610	0.1030	0.1036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	J203 On 15-September-17			jSwap	9.2300	9.2450	0.1173	0.1181	0.00
19/07/2007	J204 On 21-December-18			jSwap	9.1300	9.1430	0.1142	0.1148	0.00
19/07/2007	J207 On 15-January-20			jSwap	9.0500	9.0540	0.0764	0.0769	0.00
19/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
19/07/2007	JFRA On 07-February-08			jFra	10.2100	10.2200	0.0248	0.0248	0.00
19/07/2007	JFRA On 02-August-07			jFra	9.9800	9.9920	0.0243	0.0243	0.00
19/07/2007	JFRA On 23-August-07			jFra	10.0800	10.0880	0.0190	0.0190	0.00
19/07/2007	JFRA On 01-November-07			jFra	10.1800	10.1870	0.0266	0.0266	0.00
19/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18356	18412	18356	18412	0.00
19/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11761	11781	11761	11781	0.00
19/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	6040	6062	6040	6062	0.00
19/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1078	1098	1078	1098	0.00
19/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	131	132	131	132	0.00
19/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6997	7023	6997	7023	0.00
19/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
19/07/2007	JN02 On 07-February-08			jNote	9.8600	9.8710	0.1764	0.1765	0.00
19/07/2007	JN02 On 02-August-07			jNote	10.0000	10.0090	0.1802	0.1804	0.00
19/07/2007	JN02 On 01-November-07			jNote	9.9600	9.9650	0.1794	0.1796	0.00
19/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23707	23868	23707	23868	0.00
19/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8328	8294	8328	8294	0.00
19/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13863	14080	13863	14080	0.00
19/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	366	404	366	404	0.00
19/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21359	21532	21359	21532	0.00
19/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4149	4143	4149	4143	0.00
19/07/2007	JN05 On 07-February-08			jNote	9.4400	9.4460	0.3714	0.3716	0.00
19/07/2007	JN05 On 02-August-07			jNote	9.5600	9.5710	0.3751	0.3753	0.00
19/07/2007	JN05 On 01-November-07			jNote	9.5100	9.5210	0.3736	0.3738	0.00
19/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24962	25178	24962	25178	0.00
19/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7692	7636	7692	7636	0.00
19/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	12791	13096	12791	13096	0.00
19/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	477	510	477	510	0.00
19/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23572	23849	23572	23849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3429	3397	3429	3397	0.00
19/07/2007	JN10 On 07-February-08			jNote	9.0100	9.0280	0.5831	0.5837	0.00
19/07/2007	JN10 On 02-August-07			jNote	9.1300	9.1450	0.5882	0.5889	0.00
19/07/2007	JN10 On 01-November-07			jNote	9.0800	9.0940	0.5862	0.5869	0.00
19/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15324	15820	15324	15820	0.00
19/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14421	14012	14421	14012	0.00
19/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	9429	10302	9429	10302	0.00
19/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	1056	967	1056	967	0.00
19/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13414	14020	13414	14020	0.00
19/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	8315	7956	8315	7956	0.00
19/07/2007	JROD On 31-July-07			jRod	8.9700	8.9700	0.0027	0.0027	0.00
19/07/2007	JROD On 31-August-07			jRod	9.3100	9.3150	0.0035	0.0035	0.00
19/07/2007	JROD On 28-September-07			jRod	9.6300	9.6390	0.0042	0.0042	0.00
19/07/2007	JROD On 31-October-07			jRod	9.4700	9.4800	0.0075	0.0076	0.00
19/07/2007	JROD On 30-November-07			jRod	9.7400	9.7440	0.0087	0.0088	0.00
19/07/2007	JROD On 31-December-07			jRod	9.9300	9.9390	0.0097	0.0097	0.00
19/07/2007	OTH1 On 02-August-07			Index Future	245.6300	245.3520	245.6320	245.3520	15.00
19/07/2007	R153 On 07-February-08			Bond Future	8.9300	8.9300	114.9974	114.9974	0.00
19/07/2007	R153 On 02-August-07			Bond Future	9.0000	9.0100	116.1470	116.1190	1,451.00
19/07/2007	R153 On 01-November-07			Bond Future	9.0000	9.0000	112.1409	112.1279	0.00
19/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3993	4013	3993	4013	0.00
19/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20205	20225	20205	20225	0.00
19/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	2922	2886	2922	2886	0.00
19/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2922	3166	2922	3166	0.00
19/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1223	1223	1223	1223	0.00
19/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20754	20885	20754	20885	0.00
19/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	883	896	883	896	0.00
19/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6506	6799	6506	6799	0.00
19/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
19/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	35746	36027	35746	36027	0.00
19/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	607	622	607	622	0.00
19/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	7640	7936	7640	7936	0.00
19/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2657	2674	2657	2674	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24907	24924	24907	24924	0.00
19/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	52	59	52	59	0.00
19/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	14177	14463	14177	14463	0.00
19/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	561	563	561	563	0.00
19/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26746	26878	26746	26878	0.00
19/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	402	418	402	418	0.00
19/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8850	9146	8850	9146	0.00
19/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1698	1712	1698	1712	0.00
19/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30029	30043	30029	30043	0.00
19/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	231	233	231	233	0.00
19/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	33121	33252	33121	33252	0.00
19/07/2007	R157 On 07-February-08			Bond Future	8.3900	8.3900	133.8038	133.8038	343.00
19/07/2007	R157 On 02-August-07			Bond Future	8.4300	8.4500	134.6421	134.5047	11.00
19/07/2007	R157 On 01-November-07			Bond Future	8.4200	8.4400	130.6742	130.5401	0.00
19/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8666	8713	8666	8713	0.00
19/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	51334	51381	51334	51381	0.00
19/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	9595	9014	9595	9014	0.00
19/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4793	5587	4793	5587	0.00
19/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3085	2940	3085	2940	0.00
19/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	49072	50267	49072	50267	0.00
19/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	7	7	7	7	0.00
19/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	47918	49293	47918	49293	57.00
19/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	19760	18760	19760	18760	0.00
19/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1369	1744	1369	1744	0.00
19/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	84655	86029	84655	86029	0.00
19/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5317	5354	5317	5354	0.00
19/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	65160	65198	65160	65198	0.00
19/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1323	1256	1323	1256	0.00
19/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	65026	66299	65026	66299	0.00
19/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3080	3107	3080	3107	0.00
19/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	80393	80421	80393	80421	0.00
19/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	22709	21627	22709	21627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	951	1243	951	1243	0.00
19/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	25745	24590	25745	24590	0.00
19/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	632	851	632	851	0.00
19/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	38510	37187	38510	37187	0.00
19/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	93	145	93	145	0.00
19/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1323	1256	1323	1256	0.00
19/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	65026	66299	65026	66299	0.00
19/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	498	471	498	471	0.00
19/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	82228	83542	82228	83542	0.00
19/07/2007	R186 On 07-February-08			Bond Future	8.0800	8.0950	124.7234	124.5548	0.00
19/07/2007	R186 On 02-August-07			Bond Future	8.1800	8.1900	123.7451	123.5763	5.00
19/07/2007	R186 On 01-November-07			Bond Future	8.1400	8.1500	126.6838	126.5152	0.00
19/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23554	23032	23554	23032	0.00
19/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	61554	62719	61554	62719	0.00
19/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	15869	15219	15869	15219	0.00
19/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	7465	8502	7465	8502	0.00
19/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	5980	5793	5980	5793	0.00
19/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	80698	82197	80698	82197	0.00
19/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14995	14634	14995	14634	0.00
19/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	82964	84291	82964	84291	0.00
19/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8947	8716	8947	8716	0.00
19/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	107952	109408	107952	109408	0.00
19/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2605	2520	2605	2520	0.00
19/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	108620	110221	108620	110221	0.00
19/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	32461	31263	32461	31263	0.00
19/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2069	2559	2069	2559	0.00
19/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	37220	35914	37220	35914	0.00
19/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1427	1809	1427	1809	0.00
19/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	42098	40697	42098	40697	0.00
19/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	941	1227	941	1227	0.00
19/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	62382	60761	62382	60761	0.00
19/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	135	202	135	202	0.00
19/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	986	954	986	954	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	139429	141082	139429	141082	0.00
19/07/2007	R196 On 07-February-08			Bond Future	9.0500	9.0480	105.4807	105.4777	0.00
19/07/2007	R196 On 02-August-07			Bond Future	9.3400	9.3390	105.2828	105.2771	0.00
19/07/2007	R196 On 01-November-07			Bond Future	9.1900	9.1960	102.8057	102.7995	0.00
19/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3708	3708	3708	3708	0.00
19/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6615	6644	6615	6644	0.00
19/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	6	7	6	7	0.00
19/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8455	8514	8455	8514	0.00
19/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1462	1459	1462	1459	0.00
19/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6879	6938	6879	6938	0.00
19/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2794	2796	2794	2796	0.00
19/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8175	8206	8175	8206	0.00
19/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	796	796	796	796	0.00
19/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9302	9363	9302	9363	0.00
19/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2054	2056	2054	2056	0.00
19/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9917	9949	9917	9949	0.00
19/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
19/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	12090	12147	12090	12147	0.00
19/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	397	398	397	398	0.00
19/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12005	12068	12005	12068	0.00
19/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
19/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15748	15805	15748	15805	0.00
19/07/2007	R201 On 07-February-08			Bond Future	8.3400	8.3550	103.3831	103.2789	0.00
19/07/2007	R201 On 02-August-07			Bond Future	8.4800	8.5000	102.5914	102.4552	0.00
19/07/2007	R201 On 01-November-07			Bond Future	8.4200	8.4450	105.0236	104.8903	0.00
19/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7858	7618	7858	7618	0.00
19/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	38942	39744	38942	39744	0.00
19/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	6075	5552	6075	5552	0.00
19/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4713	5552	4713	5552	0.00
19/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	2908	2741	2908	2741	0.00
19/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	39468	40635	39468	40635	0.00
19/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1335	1252	1335	1252	0.00
19/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	51960	53210	51960	53210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4926	4764	4926	4764	0.00
19/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49656	50536	49656	50536	0.00
19/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	13580	12631	13580	12631	0.00
19/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1405	1818	1405	1818	0.00
19/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	15839	14803	15839	14803	0.00
19/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	983	1309	983	1309	0.00
19/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	18202	17090	18202	17090	0.00
19/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	674	925	674	925	0.00
19/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	28243	26950	28243	26950	0.00
19/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	121	190	121	190	0.00
19/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	546	509	546	509	0.00
19/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65474	66770	65474	66770	0.00
19/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2925	2822	2925	2822	0.00
19/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61523	62462	61523	62462	0.00
19/07/2007	R203 On 07-February-08			Bond Future	8.2400	8.2500	103.4530	103.3876	0.00
19/07/2007	R203 On 02-August-07			Bond Future	8.3600	8.3700	102.5293	102.4288	0.00
19/07/2007	R203 On 01-November-07			Bond Future	8.3100	8.3200	100.7962	100.6968	0.00
19/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6898	6802	6898	6802	0.00
19/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	56891	57449	56891	57449	0.00
19/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	12614	12107	12614	12107	0.00
19/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2953	3451	2953	3451	0.00
19/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1919	1856	1919	1856	0.00
19/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	57193	58123	57193	58123	0.00
19/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	23510	22709	23510	22709	0.00
19/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	726	930	726	930	0.00
19/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	26514	25662	26514	25662	0.00
19/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	485	639	485	639	0.00
19/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	29567	28673	29567	28673	0.00
19/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	308	419	308	419	0.00
19/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	42077	41094	42077	41094	0.00
19/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	38	59	38	59	0.00
19/07/2007	R204 On 07-February-08			Bond Future	8.2400	8.3000	99.4766	99.0224	0.00
19/07/2007	R204 On 02-August-07			Bond Future	8.3500	8.3600	98.5092	98.4023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R204 On 01-November-07			Bond Future	8.3000	8.3150	100.8497	100.7437	0.00
19/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13418	12268	13418	12268	0.00
19/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	66774	70166	66774	70166	0.00
19/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	15053	14579	15053	14579	0.00
19/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4079	4674	4079	4674	0.00
19/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	5563	5450	5563	5450	0.00
19/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	64367	65315	64367	65315	0.00
19/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	26115	25334	26115	25334	0.00
19/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1224	1512	1224	1512	0.00
19/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	29191	28349	29191	28349	0.00
19/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	862	1090	862	1090	0.00
19/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	32345	31451	32345	31451	0.00
19/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	596	771	596	771	0.00
19/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	45376	44356	45376	44356	0.00
19/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	110	159	110	159	0.00
19/07/2007	R206 On 07-February-08			Bond Future	8.3200	8.3250	96.8151	96.7701	0.00
19/07/2007	R206 On 02-August-07			Bond Future	8.4700	8.5000	95.7218	95.5797	0.00
19/07/2007	R206 On 01-November-07			Bond Future	8.4100	8.4350	97.9826	97.8671	0.00
19/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6557	6469	6557	6469	0.00
19/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32386	32747	32386	32747	0.00
19/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	885	758	885	758	0.00
19/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	11386	12681	11386	12681	0.00
19/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2292	2153	2292	2153	0.00
19/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	33421	34437	33421	34437	0.00
19/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	2	1	2	1	0.00
19/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	34907	36328	34907	36328	0.00
19/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	63	55	63	55	0.00
19/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	22672	24086	22672	24086	0.00
19/07/2007	R207 On 07-February-08			Bond Future	8.1900	8.2000	93.4785	93.4069	0.00
19/07/2007	R207 On 02-August-07			Bond Future	8.3000	8.3100	92.4316	92.3229	61.00
19/07/2007	R207 On 01-November-07			Bond Future	8.2400	8.2650	94.7038	94.5236	0.00
19/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6896	6788	6896	6788	0.00
19/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	58123	58732	58123	58732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	16091	15342	16091	15342	0.00
19/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1387	1725	1387	1725	0.00
19/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2268	2113	2268	2113	0.00
19/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	57784	59430	57784	59430	0.00
19/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	28920	27911	28920	27911	0.00
19/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	175	252	175	252	0.00
19/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	32304	31265	32304	31265	0.00
19/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	94	142	94	142	0.00
19/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	35704	34646	35704	34646	0.00
19/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	48	76	48	76	0.00
19/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	49263	48179	49263	48179	0.00
19/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	2	4	2	4	0.00
19/07/2007	R209 On 07-February-08			Bond Future	7.8200	7.8350	84.5371	84.3923	0.00
19/07/2007	R209 On 02-August-07			Bond Future	7.9100	7.9200	83.5257	83.3828	633.00
19/07/2007	R209 On 01-November-07			Bond Future	7.8700	7.8850	82.3365	82.1928	0.00
19/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6498	6313	6498	6313	0.00
19/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92399	93663	92399	93663	0.00
19/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	5	6	5	6	0.00
19/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	66661	68092	66661	68092	0.00
19/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1512	1454	1512	1454	0.00
19/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	92420	93799	92420	93799	0.00
19/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	94443	95872	94443	95872	0.00
19/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	123648	125078	123648	125078	0.00
19/07/2007	TRT1 On 02-August-07			Index Future	248.3800	248.1450	248.3810	248.1450	500.00
20/07/2007	\$/R On 17-March-08			Currency Future	7.1000	7.0985	7.1047	7.0985	4,281.00
20/07/2007	\$/R On 17-September-07			Currency Future	6.9300	6.9234	6.9289	6.9234	3,000.00
20/07/2007	\$/R On 14-December-07			Currency Future	7.0200	7.0099	7.0156	7.0099	10,420.00
20/07/2007	ALBI On 07-February-08			Index Future	263.2300	263.6300	263.2290	263.6300	0.00
20/07/2007	ALBI On 02-August-07			Index Future	249.9900	250.3700	249.9900	250.3700	0.00
20/07/2007	ALBI On 01-November-07			Index Future	256.2200	256.6200	256.2220	256.6200	0.00
20/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	100939	104369	100939	104369	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	8649	8069	8649	8069	0.00
20/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	449	775	449	775	0.00
20/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	40549	37075	40549	37075	0.00
20/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	39706	42390	39706	42390	0.00
20/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	17486	16190	17486	16190	0.00
20/07/2007	CRD1 On 02-August-07			Index Future	107.6000	107.7270	107.6040	107.7270	10.00
20/07/2007	GOVI On 07-February-08			jGovi	263.2800	263.6735	263.2800	263.6735	80.00
20/07/2007	GOVI On 02-August-07			jGovi	251.0500	251.4290	251.0540	251.4290	0.00
20/07/2007	GOVI On 01-November-07			jGovi	256.7900	257.1690	256.7850	257.1690	118.00
20/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	22662	24416	22662	24416	0.00
20/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	39862	37681	39862	37681	0.00
20/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	105540	109290	105540	109290	0.00
20/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
20/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	1528	1837	1528	1837	0.00
20/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	83678	80147	83678	80147	0.00
20/07/2007	ILBI On 02-August-07			Index Future	275.9800	276.3120	275.9790	276.3120	0.00
20/07/2007	J153 On 31-August-10			jSwap	9.8300	9.8190	0.0702	0.0698	0.00
20/07/2007	J157 On 15-September-15			jSwap	9.3900	9.3820	0.0084	0.0078	0.00
20/07/2007	J186 On 21-December-26			jSwap	8.6300	8.6100	0.1040	0.1023	0.00
20/07/2007	J201 On 22-December-14			jSwap	9.4600	9.4500	0.1036	0.1030	0.00
20/07/2007	J203 On 15-September-17			jSwap	9.2400	9.2310	0.1179	0.1173	0.00
20/07/2007	J204 On 21-December-18			jSwap	9.1500	9.1340	0.1153	0.1142	0.00
20/07/2007	J207 On 15-January-20			jSwap	9.0700	9.0480	0.0778	0.0764	0.00
20/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
20/07/2007	JFRA On 07-February-08			jFra	10.2200	10.2050	0.0248	0.0248	0.00
20/07/2007	JFRA On 02-August-07			jFra	9.9700	9.9830	0.0242	0.0243	0.00
20/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0790	0.0189	0.0190	0.00
20/07/2007	JFRA On 01-November-07			jFra	10.1900	10.1770	0.0266	0.0266	0.00
20/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18334	18356	18334	18356	0.00
20/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11714	11761	11714	11761	0.00
20/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	6008	6040	6008	6040	0.00
20/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1042	1078	1042	1078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	135	131	135	131	0.00
20/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7028	6997	7028	6997	0.00
20/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
20/07/2007	JN02 On 07-February-08			jNote	9.8800	9.8600	0.1766	0.1764	0.00
20/07/2007	JN02 On 02-August-07			jNote	10.0100	9.9990	0.1804	0.1802	0.00
20/07/2007	JN02 On 01-November-07			jNote	9.9700	9.9550	0.1797	0.1794	0.00
20/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23860	23707	23860	23707	0.00
20/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8197	8328	8197	8328	0.00
20/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13961	13863	13961	13863	0.00
20/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	302	366	302	366	0.00
20/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21503	21359	21503	21359	0.00
20/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4042	4149	4042	4149	0.00
20/07/2007	JN05 On 07-February-08			jNote	9.4500	9.4390	0.3717	0.3714	0.00
20/07/2007	JN05 On 02-August-07			jNote	9.5800	9.5640	0.3755	0.3751	0.00
20/07/2007	JN05 On 01-November-07			jNote	9.5300	9.5130	0.3740	0.3736	0.00
20/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25271	24962	25271	24962	0.00
20/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7496	7692	7496	7692	0.00
20/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	13154	12791	13154	12791	0.00
20/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	373	477	373	477	0.00
20/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23955	23572	23955	23572	0.00
20/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3270	3429	3270	3429	0.00
20/07/2007	JN10 On 07-February-08			jNote	9.0300	9.0140	0.5836	0.5831	0.00
20/07/2007	JN10 On 02-August-07			jNote	9.1400	9.1300	0.5886	0.5882	0.00
20/07/2007	JN10 On 01-November-07			jNote	9.0900	9.0790	0.5867	0.5862	0.00
20/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15680	15324	15680	15324	0.00
20/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	14002	14421	14002	14421	0.00
20/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	9859	9429	9859	9429	0.00
20/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	845	1056	845	1056	0.00
20/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13771	13414	13771	13414	0.00
20/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	7965	8315	7965	8315	0.00
20/07/2007	JROD On 31-July-07			jRod	8.9600	8.9670	0.0032	0.0027	0.00
20/07/2007	JROD On 31-August-07			jRod	9.2900	9.3070	0.0039	0.0035	0.00
20/07/2007	JROD On 28-September-07			jRod	9.6100	9.6290	0.0046	0.0042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	JROD On 31-October-07			jRod	9.4600	9.4740	0.0079	0.0075	0.00
20/07/2007	JROD On 30-November-07			jRod	9.7300	9.7370	0.0092	0.0087	0.00
20/07/2007	JROD On 31-December-07			jRod	9.9300	9.9300	0.0102	0.0097	0.00
20/07/2007	OTH1 On 02-August-07			Index Future	245.1700	245.6320	245.1680	245.6320	15.00
20/07/2007	R153 On 07-February-08			Bond Future	8.9700	8.9300	114.9030	114.9974	0.00
20/07/2007	R153 On 02-August-07			Bond Future	9.0400	9.0000	116.0350	116.1470	1,451.00
20/07/2007	R153 On 01-November-07			Bond Future	9.0400	8.9950	112.0372	112.1409	0.00
20/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3729	3993	3729	3993	0.00
20/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20885	20205	20885	20205	0.00
20/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	2290	2922	2290	2922	0.00
20/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	3410	2922	3410	2922	0.00
20/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1069	1223	1069	1223	0.00
20/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	21637	20754	21637	20754	0.00
20/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	599	883	599	883	0.00
20/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	7342	6506	7342	6506	0.00
20/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
20/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	36866	35746	36866	35746	0.00
20/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	393	607	393	607	0.00
20/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8547	7640	8547	7640	0.00
20/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2463	2657	2463	2657	0.00
20/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25657	24907	25657	24907	0.00
20/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	25	52	25	52	0.00
20/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	15270	14177	15270	14177	0.00
20/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	480	561	480	561	0.00
20/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	27701	26746	27701	26746	0.00
20/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	248	402	248	402	0.00
20/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9815	8850	9815	8850	0.00
20/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1562	1698	1562	1698	0.00
20/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30837	30029	30837	30029	0.00
20/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	193	231	193	231	0.00
20/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	34119	33121	34119	33121	0.00
20/07/2007	R157 On 07-February-08			Bond Future	8.4200	8.3900	133.6082	133.8038	343.00
20/07/2007	R157 On 02-August-07			Bond Future	8.4600	8.4300	134.4360	134.6421	11.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	R157 On 01-November-07			Bond Future	8.4500	8.4200	130.4732	130.6742	0.00
20/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8145	8666	8145	8666	0.00
20/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	52768	51334	52768	51334	0.00
20/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	8133	9595	8133	9595	0.00
20/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5392	4793	5392	4793	0.00
20/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	2762	3085	2762	3085	0.00
20/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	50758	49072	50758	49072	0.00
20/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	3	7	3	7	0.00
20/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	49975	47918	49975	47918	57.00
20/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	17867	19760	17867	19760	0.00
20/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1538	1369	1538	1369	0.00
20/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	86715	84655	86715	84655	0.00
20/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4957	5317	4957	5317	0.00
20/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	66756	65160	66756	65160	0.00
20/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1160	1323	1160	1323	0.00
20/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66872	65026	66872	65026	0.00
20/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2846	3080	2846	3080	0.00
20/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	82115	80393	82115	80393	0.00
20/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	20760	22709	20760	22709	0.00
20/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	1063	951	1063	951	0.00
20/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	23755	25745	23755	25745	0.00
20/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	703	632	703	632	0.00
20/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	36455	38510	36455	38510	0.00
20/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	100	93	100	93	0.00
20/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1160	1323	1160	1323	0.00
20/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66872	65026	66872	65026	0.00
20/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	427	498	427	498	0.00
20/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	84167	82228	84167	82228	0.00
20/07/2007	R186 On 07-February-08			Bond Future	8.1100	8.0800	124.3865	124.7234	0.00
20/07/2007	R186 On 02-August-07			Bond Future	8.2100	8.1750	123.4078	123.7451	5.00
20/07/2007	R186 On 01-November-07			Bond Future	8.1700	8.1350	126.3469	126.6838	0.00
20/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	22253	23554	22253	23554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	63623	61554	63623	61554	0.00
20/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	13450	15869	13450	15869	0.00
20/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8417	7465	8417	7465	0.00
20/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	5373	5980	5373	5980	0.00
20/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	83460	80698	83460	80698	0.00
20/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14052	14995	14052	14995	0.00
20/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	85391	82964	85391	82964	0.00
20/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8310	8947	8310	8947	0.00
20/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	110685	107952	110685	107952	0.00
20/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2294	2605	2294	2605	0.00
20/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	111677	108620	111677	108620	0.00
20/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	29348	32461	29348	32461	0.00
20/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	2329	2069	2329	2069	0.00
20/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	34020	37220	34020	37220	0.00
20/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	1599	1427	1599	1427	0.00
20/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	38834	42098	38834	42098	0.00
20/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	1049	941	1049	941	0.00
20/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	59020	62382	59020	62382	0.00
20/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	145	135	145	135	0.00
20/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	849	986	849	986	0.00
20/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	142660	139429	142660	139429	0.00
20/07/2007	R196 On 07-February-08			Bond Future	9.0800	9.0450	105.4453	105.4807	0.00
20/07/2007	R196 On 02-August-07			Bond Future	9.3600	9.3350	105.2527	105.2828	0.00
20/07/2007	R196 On 01-November-07			Bond Future	9.2200	9.1910	102.7714	102.8057	0.00
20/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3552	3708	3552	3708	0.00
20/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6813	6615	6813	6615	0.00
20/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	3	6	3	6	0.00
20/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8754	8455	8754	8455	0.00
20/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1358	1462	1358	1462	0.00
20/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	7117	6879	7117	6879	0.00
20/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2666	2794	2666	2794	0.00
20/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8400	8175	8400	8175	0.00
20/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	729	796	729	796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9578	9302	9578	9302	0.00
20/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1951	2054	1951	2054	0.00
20/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10168	9917	10168	9917	0.00
20/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
20/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	12391	12090	12391	12090	0.00
20/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	358	397	358	397	0.00
20/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12309	12005	12309	12005	0.00
20/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
20/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	16049	15748	16049	15748	0.00
20/07/2007	R201 On 07-February-08			Bond Future	8.3600	8.3350	103.2789	103.3831	0.00
20/07/2007	R201 On 02-August-07			Bond Future	8.5000	8.4750	102.4824	102.5914	0.00
20/07/2007	R201 On 01-November-07			Bond Future	8.4400	8.4200	104.9169	105.0236	0.00
20/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7540	7858	7540	7858	0.00
20/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	39666	38942	39666	38942	0.00
20/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	5306	6075	5306	6075	0.00
20/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5034	4713	5034	4713	0.00
20/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	2703	2908	2703	2908	0.00
20/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	40330	39468	40330	39468	0.00
20/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1223	1335	1223	1335	0.00
20/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52915	51960	52915	51960	0.00
20/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4700	4926	4700	4926	0.00
20/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	50472	49656	50472	49656	0.00
20/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	12563	13580	12563	13580	0.00
20/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1477	1405	1477	1405	0.00
20/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	14792	15839	14792	15839	0.00
20/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1026	983	1026	983	0.00
20/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	17134	18202	17134	18202	0.00
20/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	696	674	696	674	0.00
20/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	27150	28243	27150	28243	0.00
20/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	118	121	118	121	0.00
20/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	492	546	492	546	0.00
20/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	66487	65474	66487	65474	0.00
20/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2774	2925	2774	2925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	62414	61523	62414	61523	0.00
20/07/2007	R203 On 07-February-08			Bond Future	8.2700	8.2400	103.2569	103.4530	0.00
20/07/2007	R203 On 02-August-07			Bond Future	8.3900	8.3550	102.3284	102.5293	0.00
20/07/2007	R203 On 01-November-07			Bond Future	8.3400	8.3050	100.5976	100.7962	0.00
20/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6451	6898	6451	6898	0.00
20/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	58404	56891	58404	56891	0.00
20/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	10990	12614	10990	12614	0.00
20/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	3338	2953	3338	2953	0.00
20/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1697	1919	1697	1919	0.00
20/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	58957	57193	58957	57193	0.00
20/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	21586	23510	21586	23510	0.00
20/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	811	726	811	726	0.00
20/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	24558	26514	24558	26514	0.00
20/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	538	485	538	485	0.00
20/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	27589	29567	27589	29567	0.00
20/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	339	308	339	308	0.00
20/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	40070	42077	40070	42077	0.00
20/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	39	38	39	38	0.00
20/07/2007	R204 On 07-February-08			Bond Future	8.2700	8.2350	99.2666	99.4766	0.00
20/07/2007	R204 On 02-August-07			Bond Future	8.3800	8.3450	98.2955	98.5092	0.00
20/07/2007	R204 On 01-November-07			Bond Future	8.3300	8.3000	100.6378	100.8497	0.00
20/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12779	13418	12779	13418	0.00
20/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	68236	66774	68236	66774	0.00
20/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	13311	15053	13311	15053	0.00
20/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	4474	4079	4474	4079	0.00
20/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	5126	5563	5126	5563	0.00
20/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	66049	64367	66049	64367	0.00
20/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	24082	26115	24082	26115	0.00
20/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1328	1224	1328	1224	0.00
20/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	27122	29191	27122	29191	0.00
20/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	930	862	930	862	0.00
20/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	30250	32345	30250	32345	0.00
20/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	638	596	638	596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	43242	45376	43242	45376	0.00
20/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	112	110	112	110	0.00
20/07/2007	R206 On 07-February-08			Bond Future	8.3400	8.3150	96.7252	96.8151	0.00
20/07/2007	R206 On 02-August-07			Bond Future	8.4900	8.4700	95.6271	95.7218	0.00
20/07/2007	R206 On 01-November-07			Bond Future	8.4300	8.4100	97.8902	97.9826	0.00
20/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6284	6557	6284	6557	0.00
20/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	33012	32386	33012	32386	0.00
20/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	660	885	660	885	0.00
20/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	12109	11386	12109	11386	0.00
20/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2123	2292	2123	2292	0.00
20/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	34176	33421	34176	33421	0.00
20/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	1	2	1	2	0.00
20/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	35854	34907	35854	34907	0.00
20/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	37	63	37	63	0.00
20/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	23594	22672	23594	22672	0.00
20/07/2007	R207 On 07-February-08			Bond Future	8.2200	8.1900	93.2639	93.4785	0.00
20/07/2007	R207 On 02-August-07			Bond Future	8.3300	8.2950	92.2144	92.4316	61.00
20/07/2007	R207 On 01-November-07			Bond Future	8.2700	8.2400	94.4877	94.7038	0.00
20/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6414	6896	6414	6896	0.00
20/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	59788	58123	59788	58123	0.00
20/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	14164	16091	14164	16091	0.00
20/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1632	1387	1632	1387	0.00
20/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2003	2268	2003	2268	0.00
20/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	59680	57784	59680	57784	0.00
20/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	26777	28920	26777	28920	0.00
20/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	203	175	203	175	0.00
20/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	30146	32304	30146	32304	0.00
20/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	108	94	108	94	0.00
20/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	33539	35704	33539	35704	0.00
20/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	55	48	55	48	0.00
20/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	47092	49263	47092	49263	0.00
20/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
20/07/2007	R209 On 07-February-08			Bond Future	7.8500	7.8200	84.2479	84.5371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2007	R209 On 02-August-07			Bond Future	7.9400	7.9050	83.2402	83.5257	633.00
20/07/2007	R209 On 01-November-07			Bond Future	7.9000	7.8700	82.0495	82.3365	0.00
20/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5996	6498	5996	6498	0.00
20/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	94790	92399	94790	92399	0.00
20/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	2	5	2	5	0.00
20/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	69513	66661	69513	66661	0.00
20/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1306	1512	1306	1512	0.00
20/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	95084	92420	95084	92420	0.00
20/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	97298	94443	97298	94443	0.00
20/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	126503	123648	126503	123648	0.00
20/07/2007	TRT1 On 02-August-07			Index Future	248.0100	248.3810	248.0080	248.3810	500.00
23/07/2007	\$/R On 17-March-08			Currency Future	7.0400	7.1047	7.0397	7.1047	4,381.00
23/07/2007	\$/R On 17-September-07			Currency Future	6.8600	6.9289	6.8642	6.9289	3,000.00
23/07/2007	\$/R On 14-December-07			Currency Future	6.9500	7.0156	6.9510	7.0156	10,825.00
23/07/2007	ALBI On 07-February-08			Index Future	263.4500	263.2290	263.4530	263.2290	0.00
23/07/2007	ALBI On 02-August-07			Index Future	250.2100	249.9900	250.2110	249.9900	0.00
23/07/2007	ALBI On 01-November-07			Index Future	256.4400	256.2220	256.4440	256.2220	0.00
23/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	102642	100939	102642	100939	0.00
23/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	8112	8649	8112	8649	0.00
23/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	286	449	286	449	0.00
23/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	38176	40549	38176	40549	0.00
23/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	40755	39706	40755	39706	0.00
23/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	16315	17486	16315	17486	0.00
23/07/2007	CRD1 On 02-August-07			Index Future	107.7000	107.6040	107.7020	107.6040	10.00
23/07/2007	CRD1 On 01-November-07			Index Future	110.1600	0.0000	110.1610	0.0000	0.00
23/07/2007	CRD1 On 07-February-08			Index Future	114.5900	0.0000	114.5880	0.0000	0.00
23/07/2007	GOVI On 07-February-08			jGovi	263.5300	263.2800	263.5265	263.2800	80.00
23/07/2007	GOVI On 02-August-07			jGovi	251.2900	251.0540	251.2895	251.0540	0.00
23/07/2007	GOVI On 01-November-07			jGovi	257.0300	256.7850	257.0260	256.7850	118.00
23/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	23482	22662	23482	22662	0.00
23/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	38217	39862	38217	39862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	107895	105540	107895	105540	0.00
23/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
23/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	1590	1528	1590	1528	0.00
23/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	81330	83678	81330	83678	0.00
23/07/2007	GOVI On 02-May-08			jGovi	269.8200	0.0000	269.8220	0.0000	0.00
23/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	81698	0	81698	0	0.00
23/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	23478	0	23478	0	0.00
23/07/2007	ILBI On 02-August-07			Index Future	278.7700	275.9790	278.7710	275.9790	0.00
23/07/2007	ILBI On 01-November-07			Index Future	285.7200	0.0000	285.7150	0.0000	0.00
23/07/2007	ILBI On 07-February-08			Index Future	293.5200	0.0000	293.5240	0.0000	0.00
23/07/2007	J153 On 31-August-10			jSwap	9.8300	9.8340	0.0701	0.0702	0.00
23/07/2007	J157 On 15-September-15			jSwap	9.4000	9.3910	0.0090	0.0084	0.00
23/07/2007	J186 On 21-December-26			jSwap	8.6400	8.6300	0.1049	0.1040	0.00
23/07/2007	J201 On 22-December-14			jSwap	9.4700	9.4610	0.1042	0.1036	0.00
23/07/2007	J203 On 15-September-17			jSwap	9.2500	9.2410	0.1185	0.1179	0.00
23/07/2007	J204 On 21-December-18			jSwap	9.1500	9.1500	0.1154	0.1153	0.00
23/07/2007	J207 On 15-January-20			jSwap	9.0700	9.0670	0.0778	0.0778	0.00
23/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
23/07/2007	JFRA On 07-February-08			jFra	10.2000	10.2150	0.0248	0.0248	0.00
23/07/2007	JFRA On 02-August-07			jFra	9.9600	9.9700	0.0242	0.0242	0.00
23/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0670	0.0190	0.0189	0.00
23/07/2007	JFRA On 01-November-07			jFra	10.1800	10.1890	0.0266	0.0266	0.00
23/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18213	18334	18213	18334	0.00
23/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11616	11714	11616	11714	0.00
23/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5976	6008	5976	6008	0.00
23/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
23/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1033	1042	1033	1042	0.00
23/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	119	135	119	135	0.00
23/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7015	7028	7015	7028	0.00
23/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
23/07/2007	JFRA On 02-May-08			jFra	9.0600	0.0000	0.0235	0.0000	0.00
23/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	16123	0	16123	0	0.00
23/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	19204	0	19204	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	JFRA On 07-August-08			jFra	10.0300	0.0000	0.0244	0.0000	0.00
23/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20113	0	20113	0	0.00
23/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20655	0	20655	0	0.00
23/07/2007	JFRA On 06-November-08			jFra	9.9500	0.0000	0.0242	0.0000	0.00
23/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22330	0	22330	0	0.00
23/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	23050	0	23050	0	0.00
23/07/2007	JN02 On 07-February-08			jNote	9.8700	9.8760	0.1765	0.1766	0.00
23/07/2007	JN02 On 02-August-07			jNote	10.0000	10.0080	0.1802	0.1804	0.00
23/07/2007	JN02 On 01-November-07			jNote	9.9600	9.9690	0.1795	0.1797	0.00
23/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23666	23860	23666	23860	0.00
23/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8145	8197	8145	8197	0.00
23/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13704	13961	13704	13961	0.00
23/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	171	302	171	302	0.00
23/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	21287	21503	21287	21503	0.00
23/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	3952	4042	3952	4042	0.00
23/07/2007	JN02 On 02-May-08			jNote	8.7700	0.0000	0.1586	0.0000	0.00
23/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	8813	0	8813	0	0.00
23/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	31131	0	31131	0	0.00
23/07/2007	JN05 On 07-February-08			jNote	9.4500	9.4520	0.3718	0.3717	0.00
23/07/2007	JN05 On 02-August-07			jNote	9.5800	9.5760	0.3756	0.3755	0.00
23/07/2007	JN05 On 01-November-07			jNote	9.5300	9.5270	0.3740	0.3740	0.00
23/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	25227	25271	25227	25271	0.00
23/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7373	7496	7373	7496	0.00
23/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	13032	13154	13032	13154	0.00
23/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	210	373	210	373	0.00
23/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23874	23955	23874	23955	0.00
23/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3149	3270	3149	3270	0.00
23/07/2007	JN05 On 02-May-08			jNote	8.2200	0.0000	0.3314	0.0000	0.00
23/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	2832	0	2832	0	0.00
23/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	54672	0	54672	0	0.00
23/07/2007	JN10 On 07-February-08			jNote	9.0300	9.0260	0.5838	0.5836	0.00
23/07/2007	JN10 On 02-August-07			jNote	9.1500	9.1400	0.5890	0.5886	0.00
23/07/2007	JN10 On 01-November-07			jNote	9.1000	9.0900	0.5870	0.5867	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	15735	15680	15735	15680	0.00
23/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	13734	14002	13734	14002	0.00
23/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	9976	9859	9976	9859	0.00
23/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	513	845	513	845	0.00
23/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	13884	13771	13884	13771	0.00
23/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	7628	7965	7628	7965	0.00
23/07/2007	JN10 On 02-May-08			jNote	8.1500	0.0000	0.5515	0.0000	0.00
23/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	2211	0	2211	0	0.00
23/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	59708	0	59708	0	0.00
23/07/2007	JROD On 31-July-07			jRod	8.9600	8.9630	0.0027	0.0032	0.00
23/07/2007	JROD On 31-August-07			jRod	9.2700	9.2930	0.0034	0.0039	0.00
23/07/2007	JROD On 28-September-07			jRod	9.5800	9.6060	0.0041	0.0046	0.00
23/07/2007	JROD On 31-October-07			jRod	9.4500	9.4630	0.0074	0.0079	0.00
23/07/2007	JROD On 30-November-07			jRod	9.7200	9.7320	0.0087	0.0092	0.00
23/07/2007	JROD On 31-December-07			jRod	9.9300	9.9340	0.0097	0.0102	0.00
23/07/2007	OTH1 On 02-August-07			Index Future	245.5500	245.1680	245.5460	245.1680	15.00
23/07/2007	OTH1 On 01-November-07			Index Future	251.1500	0.0000	251.1520	0.0000	0.00
23/07/2007	OTH1 On 07-February-08			Index Future	258.4900	0.0000	258.4880	0.0000	0.00
23/07/2007	R153 On 07-February-08			Bond Future	8.9600	8.9700	114.9266	114.9030	0.00
23/07/2007	R153 On 02-August-07			Bond Future	9.0300	9.0400	116.0630	116.0350	1,451.00
23/07/2007	R153 On 01-November-07			Bond Future	9.0300	9.0350	112.0631	112.0372	0.00
23/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3729	3729	3729	3729	0.00
23/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20649	20885	20649	20885	0.00
23/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	2071	2290	2071	2290	0.00
23/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2912	3410	2912	3410	0.00
23/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1049	1069	1049	1069	0.00
23/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	21358	21637	21358	21637	0.00
23/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	442	599	442	599	0.00
23/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6904	7342	6904	7342	0.00
23/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	36587	36866	36587	36866	0.00
23/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	268	393	268	393	0.00
23/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8142	8547	8142	8547	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2457	2463	2457	2463	0.00
23/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25415	25657	25415	25657	0.00
23/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	10	25	10	25	0.00
23/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	14975	15270	14975	15270	0.00
23/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	465	480	465	480	0.00
23/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	27427	27701	27427	27701	0.00
23/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	155	248	155	248	0.00
23/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9443	9815	9443	9815	0.00
23/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1553	1562	1553	1562	0.00
23/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30592	30837	30592	30837	0.00
23/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	184	193	184	193	0.00
23/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	33851	34119	33851	34119	0.00
23/07/2007	R153 On 02-May-08			Bond Future	8.7400	0.0000	111.1458	0.0000	0.00
23/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	13432	0	13432	0	0.00
23/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	7780	0	7780	0	0.00
23/07/2007	R157 On 07-February-08			Bond Future	8.4100	8.4200	133.6734	133.6082	343.00
23/07/2007	R157 On 02-August-07			Bond Future	8.4500	8.4600	134.5047	134.4360	11.00
23/07/2007	R157 On 01-November-07			Bond Future	8.4400	8.4500	130.5401	130.4732	0.00
23/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8162	8145	8162	8145	0.00
23/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	52134	52768	52134	52768	0.00
23/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	7727	8133	7727	8133	0.00
23/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	4300	5392	4300	5392	0.00
23/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	2720	2762	2720	2762	0.00
23/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	50047	50758	50047	50758	0.00
23/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	3	0	3	0.00
23/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	49286	49975	49286	49975	57.00
23/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	17968	17867	17968	17867	0.00
23/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	952	1538	952	1538	0.00
23/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	86029	86715	86029	86715	0.00
23/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4953	4957	4953	4957	0.00
23/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	66101	66756	66101	66756	0.00
23/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1127	1160	1127	1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66170	66872	66170	66872	0.00
23/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2834	2846	2834	2846	0.00
23/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	81451	82115	81451	82115	0.00
23/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	20989	20760	20989	20760	0.00
23/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	606	1063	606	1063	0.00
23/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	24102	23755	24102	23755	0.00
23/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	364	703	364	703	0.00
23/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	37074	36455	37074	36455	0.00
23/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	32	100	32	100	0.00
23/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1127	1160	1127	1160	0.00
23/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	66170	66872	66170	66872	0.00
23/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	407	427	407	427	0.00
23/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	83478	84167	83478	84167	0.00
23/07/2007	R157 On 02-May-08			Bond Future	8.2400	0.0000	130.5193	0.0000	0.00
23/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	33510	0	33510	0	0.00
23/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	16836	0	16836	0	0.00
23/07/2007	R186 On 07-February-08			Bond Future	8.1000	8.1100	124.4986	124.3865	0.00
23/07/2007	R186 On 02-August-07			Bond Future	8.2000	8.2050	123.5201	123.4078	5.00
23/07/2007	R186 On 01-November-07			Bond Future	8.1600	8.1650	126.4591	126.3469	0.00
23/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	22380	22253	22380	22253	0.00
23/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	62628	63623	62628	63623	0.00
23/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	12825	13450	12825	13450	0.00
23/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6670	8417	6670	8417	0.00
23/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	5300	5373	5300	5373	0.00
23/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	82266	83460	82266	83460	0.00
23/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14103	14052	14103	14052	0.00
23/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	84320	85391	84320	85391	0.00
23/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8316	8310	8316	8310	0.00
23/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	109568	110685	109568	110685	0.00
23/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2232	2294	2232	2294	0.00
23/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	110494	111677	110494	111677	0.00
23/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	29564	29348	29564	29348	0.00
23/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1422	2329	1422	2329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	34440	34020	34440	34020	0.00
23/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	896	1599	896	1599	0.00
23/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	39441	38834	39441	38834	0.00
23/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	533	1049	533	1049	0.00
23/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	60043	59020	60043	59020	0.00
23/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	45	145	45	145	0.00
23/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	811	849	811	849	0.00
23/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	141501	142660	141501	142660	0.00
23/07/2007	R186 On 02-May-08			Bond Future	8.0700	0.0000	127.1845	0.0000	0.00
23/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	39810	0	39810	0	0.00
23/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	47349	0	47349	0	0.00
23/07/2007	R196 On 07-February-08			Bond Future	9.0700	9.0810	105.4610	105.4453	0.00
23/07/2007	R196 On 02-August-07			Bond Future	9.3500	9.3560	105.2642	105.2527	0.00
23/07/2007	R196 On 01-November-07			Bond Future	9.2100	9.2190	102.7824	102.7714	0.00
23/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3579	3552	3579	3552	0.00
23/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6683	6813	6683	6813	0.00
23/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1	3	1	3	0.00
23/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8637	8754	8637	8754	0.00
23/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1345	1358	1345	1358	0.00
23/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6994	7117	6994	7117	0.00
23/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2684	2666	2684	2666	0.00
23/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8261	8400	8261	8400	0.00
23/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	716	729	716	729	0.00
23/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9454	9578	9454	9578	0.00
23/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1961	1951	1961	1951	0.00
23/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	10021	10168	10021	10168	0.00
23/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
23/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	12276	12391	12276	12391	0.00
23/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	347	358	347	358	0.00
23/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12189	12309	12189	12309	0.00
23/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
23/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15934	16049	15934	16049	0.00
23/07/2007	R196 On 02-May-08			Bond Future	8.9500	0.0000	102.6482	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
23/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4398	0	4398	0	0.00
23/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3987	0	3987	0	0.00
23/07/2007	R201 On 07-February-08			Bond Future	8.3500	8.3550	103.3310	103.2789	0.00
23/07/2007	R201 On 02-August-07			Bond Future	8.4900	8.4950	102.5369	102.4824	0.00
23/07/2007	R201 On 01-November-07			Bond Future	8.4300	8.4400	104.9702	104.9169	0.00
23/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7560	7540	7560	7540	0.00
23/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	39165	39666	39165	39666	0.00
23/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	4955	5306	4955	5306	0.00
23/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	4138	5034	4138	5034	0.00
23/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	2664	2703	2664	2703	0.00
23/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	39758	40330	39758	40330	0.00
23/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1190	1223	1190	1223	0.00
23/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	52349	52915	52349	52915	0.00
23/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4700	4700	4700	4700	0.00
23/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	49951	50472	49951	50472	0.00
23/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	12586	12563	12586	12563	0.00
23/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	956	1477	956	1477	0.00
23/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	14923	14792	14923	14792	0.00
23/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	612	1026	612	1026	0.00
23/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	17363	17134	17363	17134	0.00
23/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	380	696	380	696	0.00
23/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	27619	27150	27619	27150	0.00
23/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	42	118	42	118	0.00
23/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	471	492	471	492	0.00
23/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	65933	66487	65933	66487	0.00
23/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2764	2774	2764	2774	0.00
23/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	61884	62414	61884	62414	0.00
23/07/2007	R201 On 02-May-08			Bond Future	8.2800	0.0000	105.6219	0.0000	0.00
23/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	25303	0	25303	0	0.00
23/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14371	0	14371	0	0.00
23/07/2007	R203 On 07-February-08			Bond Future	8.2600	8.2700	103.3222	103.2569	0.00
23/07/2007	R203 On 02-August-07			Bond Future	8.3800	8.3850	102.3953	102.3284	0.00
23/07/2007	R203 On 01-November-07			Bond Future	8.3300	8.3350	100.6637	100.5976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6460	6451	6460	6451	0.00
23/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	57760	58404	57760	58404	0.00
23/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	10770	10990	10770	10990	0.00
23/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2449	3338	2449	3338	0.00
23/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1660	1697	1660	1697	0.00
23/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	58258	58957	58258	58957	0.00
23/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	21882	21586	21882	21586	0.00
23/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	438	811	438	811	0.00
23/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	24952	24558	24952	24558	0.00
23/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	263	538	263	538	0.00
23/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	28068	27589	28068	27589	0.00
23/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	149	339	149	339	0.00
23/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	40709	40070	40709	40070	0.00
23/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	10	39	10	39	0.00
23/07/2007	R203 On 02-May-08			Bond Future	8.2100	0.0000	101.4354	0.0000	0.00
23/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	25333	0	25333	0	0.00
23/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	22690	0	22690	0	0.00
23/07/2007	R204 On 07-February-08			Bond Future	8.2600	8.2650	99.3366	99.2666	0.00
23/07/2007	R204 On 02-August-07			Bond Future	8.3700	8.3750	98.3667	98.2955	0.00
23/07/2007	R204 On 01-November-07			Bond Future	8.3200	8.3300	100.7084	100.6378	0.00
23/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	12766	12779	12766	12779	0.00
23/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	67523	68236	67523	68236	0.00
23/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	12909	13311	12909	13311	0.00
23/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3361	4474	3361	4474	0.00
23/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	5028	5126	5028	5126	0.00
23/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	65246	66049	65246	66049	0.00
23/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	24241	24082	24241	24082	0.00
23/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	775	1328	775	1328	0.00
23/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	27404	27122	27404	27122	0.00
23/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	501	930	501	930	0.00
23/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	30638	30250	30638	30250	0.00
23/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	315	638	315	638	0.00
23/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	43877	43242	43877	43242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	36	112	36	112	0.00
23/07/2007	R204 On 02-May-08			Bond Future	8.2100	0.0000	101.5248	0.0000	0.00
23/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	27103	0	27103	0	0.00
23/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	24404	0	24404	0	0.00
23/07/2007	R206 On 07-February-08			Bond Future	8.3300	8.3350	96.7701	96.7252	0.00
23/07/2007	R206 On 02-August-07			Bond Future	8.4800	8.4900	95.6744	95.6271	0.00
23/07/2007	R206 On 01-November-07			Bond Future	8.4200	8.4300	97.9364	97.8902	0.00
23/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6305	6284	6305	6284	0.00
23/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	32583	33012	32583	33012	0.00
23/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	468	660	468	660	0.00
23/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	11443	12109	11443	12109	0.00
23/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2093	2123	2093	2123	0.00
23/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	33684	34176	33684	34176	0.00
23/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	1	0	1	0.00
23/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	35380	35854	35380	35854	0.00
23/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	14	37	14	37	0.00
23/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	23098	23594	23098	23594	0.00
23/07/2007	R206 On 02-May-08			Bond Future	8.2600	0.0000	98.8974	0.0000	0.00
23/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	16672	0	16672	0	0.00
23/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	17285	0	17285	0	0.00
23/07/2007	R207 On 07-February-08			Bond Future	8.2100	8.2200	93.3354	93.2639	0.00
23/07/2007	R207 On 02-August-07			Bond Future	8.3200	8.3250	92.2867	92.2144	61.00
23/07/2007	R207 On 01-November-07			Bond Future	8.2600	8.2700	94.5596	94.4877	0.00
23/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6433	6414	6433	6414	0.00
23/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	59092	59788	59092	59788	0.00
23/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	14291	14164	14291	14164	0.00
23/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1036	1632	1036	1632	0.00
23/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1965	2003	1965	2003	0.00
23/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	58923	59680	58923	59680	0.00
23/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	27376	26777	27376	26777	0.00
23/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	79	203	79	203	0.00
23/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	30797	30146	30797	30146	0.00
23/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	35	108	35	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	34223	33539	34223	33539	0.00
23/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	15	55	15	55	0.00
23/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	47813	47092	47813	47092	0.00
23/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	2	0	2	0.00
23/07/2007	R207 On 02-May-08			Bond Future	8.1700	0.0000	95.4032	0.0000	0.00
23/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	29307	0	29307	0	0.00
23/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	23508	0	23508	0	0.00
23/07/2007	R209 On 07-February-08			Bond Future	7.8200	7.8500	84.5371	84.2479	0.00
23/07/2007	R209 On 02-August-07			Bond Future	7.9100	7.9350	83.5257	83.2402	633.00
23/07/2007	R209 On 01-November-07			Bond Future	7.8700	7.9000	82.3365	82.0495	0.00
23/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6306	5996	6306	5996	0.00
23/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	92208	94790	92208	94790	0.00
23/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	2	0	2	0.00
23/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	66656	69513	66656	69513	0.00
23/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1381	1306	1381	1306	0.00
23/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	92289	95084	92289	95084	0.00
23/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	94443	97298	94443	97298	0.00
23/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
23/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	123648	126503	123648	126503	0.00
23/07/2007	R209 On 02-May-08			Bond Future	1.1100	0.0000	223.4992	0.0000	0.00
23/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	1399117	0	1399117	0	0.00
23/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	0	0	0	0	0.00
23/07/2007	TRT1 On 02-August-07			Index Future	248.2500	248.0080	248.2460	248.0080	500.00
23/07/2007	TRT1 On 01-November-07			Index Future	253.9100	0.0000	253.9120	0.0000	0.00
23/07/2007	TRT1 On 07-February-08			Index Future	261.4300	0.0000	261.4300	0.0000	0.00
24/07/2007	\$/R On 17-March-08			Currency Future	7.0500	7.0397	7.0547	7.0397	4,381.00
24/07/2007	\$/R On 17-September-07			Currency Future	6.8800	6.8642	6.8808	6.8642	3,000.00
24/07/2007	\$/R On 14-December-07			Currency Future	6.9700	6.9510	6.9668	6.9510	11,825.00
24/07/2007	ALBI On 07-February-08			Index Future	264.0900	263.4530	264.0900	263.4530	0.00
24/07/2007	ALBI On 02-August-07			Index Future	250.8600	250.2110	250.8570	250.2110	0.00
24/07/2007	ALBI On 01-November-07			Index Future	257.1000	256.4440	257.1000	256.4440	0.00
24/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	108008	102642	108008	102642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7108	8112	7108	8112	0.00
24/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	476	286	476	286	0.00
24/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	31906	38176	31906	38176	0.00
24/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	44996	40755	44996	40755	0.00
24/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	13996	16315	13996	16315	0.00
24/07/2007	CRD1 On 07-February-08			Index Future	114.7800	114.5880	114.7830	114.5880	0.00
24/07/2007	CRD1 On 02-August-07			Index Future	107.9400	107.7020	107.9360	107.7020	10.00
24/07/2007	CRD1 On 01-November-07			Index Future	110.4000	110.1610	110.4000	110.1610	0.00
24/07/2007	GOVI On 07-February-08			jGovi	264.2700	263.5265	264.2745	263.5265	80.00
24/07/2007	GOVI On 02-May-08			jGovi	270.4500	269.8220	270.4500	269.8220	0.00
24/07/2007	GOVI On 02-August-07			jGovi	252.0000	251.2895	252.0035	251.2895	0.00
24/07/2007	GOVI On 01-November-07			jGovi	257.7600	257.0260	257.7555	257.0260	118.00
24/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	26758	23482	26758	23482	0.00
24/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	34013	38217	34013	38217	0.00
24/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	86063	81698	86063	81698	0.00
24/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	21563	23478	21563	23478	0.00
24/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	115035	107895	115035	107895	0.00
24/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
24/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	2123	1590	2123	1590	0.00
24/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	74568	81330	74568	81330	0.00
24/07/2007	ILBI On 07-February-08			Index Future	293.2300	293.5240	293.2290	293.5240	0.00
24/07/2007	ILBI On 02-August-07			Index Future	278.5400	278.7710	278.5360	278.7710	0.00
24/07/2007	ILBI On 01-November-07			Index Future	285.4700	285.7150	285.4680	285.7150	0.00
24/07/2007	J153 On 31-August-10			jSwap	9.7900	9.8280	0.0688	0.0701	0.00
24/07/2007	J157 On 15-September-15			jSwap	9.3400	9.4020	0.0052	0.0090	0.00
24/07/2007	J186 On 21-December-26			jSwap	8.5800	8.6390	0.0999	0.1049	0.00
24/07/2007	J201 On 22-December-14			jSwap	9.4100	9.4700	0.1010	0.1042	0.00
24/07/2007	J203 On 15-September-17			jSwap	9.1900	9.2480	0.1148	0.1185	0.00
24/07/2007	J204 On 21-December-18			jSwap	9.0900	9.1510	0.1116	0.1154	0.00
24/07/2007	J207 On 15-January-20			jSwap	9.0100	9.0660	0.0737	0.0778	0.00
24/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
24/07/2007	JFRA On 07-February-08			jFra	10.1600	10.2040	0.0247	0.0248	0.00
24/07/2007	JFRA On 02-May-08			jFra	10.1300	9.0630	0.0262	0.0235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	JFRA On 02-August-07			jFra	9.9500	9.9570	0.0242	0.0242	0.00
24/07/2007	JFRA On 23-August-07			jFra	10.0600	10.0700	0.0189	0.0190	0.00
24/07/2007	JFRA On 07-August-08			jFra	9.9900	10.0270	0.0243	0.0244	0.00
24/07/2007	JFRA On 01-November-07			jFra	10.1300	10.1840	0.0265	0.0266	0.00
24/07/2007	JFRA On 06-November-08			jFra	9.8900	9.9540	0.0240	0.0242	0.00
24/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18118	18213	18118	18213	0.00
24/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11625	11616	11625	11616	0.00
24/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17408	16123	17408	16123	0.00
24/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17724	19204	17724	19204	0.00
24/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5952	5976	5952	5976	0.00
24/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
24/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1018	1033	1018	1033	0.00
24/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	117	119	117	119	0.00
24/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20039	20113	20039	20113	0.00
24/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20679	20655	20679	20655	0.00
24/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6880	7015	6880	7015	0.00
24/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
24/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22225	22330	22225	22330	0.00
24/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	23113	23050	23113	23050	0.00
24/07/2007	JN02 On 07-February-08			jNote	9.8100	9.8680	0.1756	0.1765	0.00
24/07/2007	JN02 On 02-May-08			jNote	9.7200	8.7660	0.1754	0.1586	0.00
24/07/2007	JN02 On 02-August-07			jNote	9.9500	10.0010	0.1795	0.1802	0.00
24/07/2007	JN02 On 01-November-07			jNote	9.9100	9.9620	0.1787	0.1795	0.00
24/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23007	23666	23007	23666	0.00
24/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8444	8145	8444	8145	0.00
24/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	15880	8813	15880	8813	0.00
24/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	19421	31131	19421	31131	0.00
24/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	12861	13704	12861	13704	0.00
24/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	170	171	170	171	0.00
24/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20534	21287	20534	21287	0.00
24/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	4163	3952	4163	3952	0.00
24/07/2007	JN05 On 07-February-08			jNote	9.4000	9.4540	0.3703	0.3718	0.00
24/07/2007	JN05 On 02-May-08			jNote	9.3300	8.2150	0.3683	0.3314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	JN05 On 02-August-07			jNote	9.5300	9.5770	0.3740	0.3756	0.00
24/07/2007	JN05 On 01-November-07			jNote	9.4800	9.5280	0.3725	0.3740	0.00
24/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	23836	25227	23836	25227	0.00
24/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	8007	7373	8007	7373	0.00
24/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15196	2832	15196	2832	0.00
24/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	20249	54672	20249	54672	0.00
24/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	11128	13032	11128	13032	0.00
24/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	294	210	294	210	0.00
24/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	22278	23874	22278	23874	0.00
24/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3570	3149	3570	3149	0.00
24/07/2007	JN10 On 07-February-08			jNote	8.9700	9.0310	0.5812	0.5838	0.00
24/07/2007	JN10 On 02-May-08			jNote	8.9100	8.1500	0.5796	0.5515	0.00
24/07/2007	JN10 On 02-August-07			jNote	9.0900	9.1470	0.5864	0.5890	0.00
24/07/2007	JN10 On 01-November-07			jNote	9.0300	9.0970	0.5843	0.5870	0.00
24/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	13691	15735	13691	15735	0.00
24/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15767	13734	15767	13734	0.00
24/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	15348	2211	15348	2211	0.00
24/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	20061	59708	20061	59708	0.00
24/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	6602	9976	6602	9976	0.00
24/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	1118	513	1118	513	0.00
24/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	11530	13884	11530	13884	0.00
24/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	9398	7628	9398	7628	0.00
24/07/2007	JROD On 31-January-08			jRod	9.7200	0.0000	0.0129	0.0000	0.00
24/07/2007	JROD On 29-February-08			jRod	9.9000	0.0000	0.0140	0.0000	0.00
24/07/2007	JROD On 31-March-08			jRod	10.0500	0.0000	0.0151	0.0000	0.00
24/07/2007	JROD On 31-July-07			jRod	8.9600	8.9590	0.0027	0.0027	0.00
24/07/2007	JROD On 31-August-07			jRod	9.2700	9.2740	0.0034	0.0034	0.00
24/07/2007	JROD On 28-September-07			jRod	9.5700	9.5820	0.0041	0.0041	0.00
24/07/2007	JROD On 31-October-07			jRod	9.4500	9.4520	0.0074	0.0074	0.00
24/07/2007	JROD On 30-November-07			jRod	9.7200	9.7220	0.0086	0.0087	0.00
24/07/2007	JROD On 31-December-07			jRod	9.9200	9.9250	0.0097	0.0097	0.00
24/07/2007	OTH1 On 07-February-08			Index Future	259.2800	258.4880	259.2840	258.4880	0.00
24/07/2007	OTH1 On 02-August-07			Index Future	246.4300	245.5460	246.4300	245.5460	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	OTH1 On 01-November-07			Index Future	252.0600	251.1520	252.0550	251.1520	0.00
24/07/2007	R153 On 07-February-08			Bond Future	8.9100	8.9600	115.0447	114.9266	0.00
24/07/2007	R153 On 02-May-08			Bond Future	8.7800	8.7390	111.0567	111.1458	0.00
24/07/2007	R153 On 02-August-07			Bond Future	8.9800	9.0300	116.2031	116.0630	1,451.00
24/07/2007	R153 On 01-November-07			Bond Future	8.9800	9.0250	112.1927	112.0631	0.00
24/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	4016	3729	4016	3729	0.00
24/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	19756	20649	19756	20649	0.00
24/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	12894	13432	12894	13432	0.00
24/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8132	7780	8132	7780	0.00
24/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	2634	2071	2634	2071	0.00
24/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2074	2912	2074	2912	0.00
24/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1201	1049	1201	1049	0.00
24/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	20214	21358	20214	21358	0.00
24/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	596	442	596	442	0.00
24/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	5658	6904	5658	6904	0.00
24/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	35186	36587	35186	36587	0.00
24/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	366	268	366	268	0.00
24/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	6839	8142	6839	8142	0.00
24/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2663	2457	2663	2457	0.00
24/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	24441	25415	24441	25415	0.00
24/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	13	10	13	10	0.00
24/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	13577	14975	13577	14975	0.00
24/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	540	465	540	465	0.00
24/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	26207	27427	26207	27427	0.00
24/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	213	155	213	155	0.00
24/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	8100	9443	8100	9443	0.00
24/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1694	1553	1694	1553	0.00
24/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	29553	30592	29553	30592	0.00
24/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	217	184	217	184	0.00
24/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	32588	33851	32588	33851	0.00
24/07/2007	R157 On 07-February-08			Bond Future	8.3500	8.4100	134.0651	133.6734	343.00
24/07/2007	R157 On 02-May-08			Bond Future	8.3000	8.2380	130.1221	130.5193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R157 On 02-August-07			Bond Future	8.3900	8.4500	134.9176	134.5047	11.00
24/07/2007	R157 On 01-November-07			Bond Future	8.3800	8.4400	130.9427	130.5401	0.00
24/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	9092	8162	9092	8162	0.00
24/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	49147	52134	49147	52134	0.00
24/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	31067	33510	31067	33510	0.00
24/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	18365	16836	18365	16836	0.00
24/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	10138	7727	10138	7727	0.00
24/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2582	4300	2582	4300	0.00
24/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	3250	2720	3250	2720	0.00
24/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	46551	50047	46551	50047	0.00
24/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	1	0	1	0	0.00
24/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	45157	49286	45157	49286	57.00
24/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	21573	17968	21573	17968	0.00
24/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	428	952	428	952	0.00
24/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	81900	86029	81900	86029	0.00
24/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5580	4953	5580	4953	0.00
24/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	62811	66101	62811	66101	0.00
24/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1380	1127	1380	1127	0.00
24/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62396	66170	62396	66170	0.00
24/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	3230	2834	3230	2834	0.00
24/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	77931	81451	77931	81451	0.00
24/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	24763	20989	24763	20989	0.00
24/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	250	606	250	606	0.00
24/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	28004	24102	28004	24102	0.00
24/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	137	364	137	364	0.00
24/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	41179	37074	41179	37074	0.00
24/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	8	32	8	32	0.00
24/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1380	1127	1380	1127	0.00
24/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	62396	66170	62396	66170	0.00
24/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	511	407	511	407	0.00
24/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	79555	83478	79555	83478	0.00
24/07/2007	R186 On 07-February-08			Bond Future	8.0400	8.1000	125.1749	124.4986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R186 On 02-May-08			Bond Future	7.9800	8.0670	128.1647	127.1845	0.00
24/07/2007	R186 On 02-August-07			Bond Future	8.1400	8.1950	124.1969	123.5201	5.00
24/07/2007	R186 On 01-November-07			Bond Future	8.1000	8.1550	127.1352	126.4591	0.00
24/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	24780	22380	24780	22380	0.00
24/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	58266	62628	58266	62628	0.00
24/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	44707	39810	44707	39810	0.00
24/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	42443	47349	42443	47349	0.00
24/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	16874	12825	16874	12825	0.00
24/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	3951	6670	3951	6670	0.00
24/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	6301	5300	6301	5300	0.00
24/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	76505	82266	76505	82266	0.00
24/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	15806	14103	15806	14103	0.00
24/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	79261	84320	79261	84320	0.00
24/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	9440	8316	9440	8316	0.00
24/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	103931	109568	103931	109568	0.00
24/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2718	2232	2718	2232	0.00
24/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	104219	110494	104219	110494	0.00
24/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	35535	29564	35535	29564	0.00
24/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	625	1422	625	1422	0.00
24/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	40673	34440	40673	34440	0.00
24/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	361	896	361	896	0.00
24/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	45871	39441	45871	39441	0.00
24/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	195	533	195	533	0.00
24/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	66777	60043	66777	60043	0.00
24/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	10	45	10	45	0.00
24/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	1012	811	1012	811	0.00
24/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	134941	141501	134941	141501	0.00
24/07/2007	R196 On 07-February-08			Bond Future	9.0000	9.0650	105.5230	105.4610	0.00
24/07/2007	R196 On 02-May-08			Bond Future	8.8800	8.9470	102.7002	102.6482	0.00
24/07/2007	R196 On 02-August-07			Bond Future	9.3000	9.3480	105.3288	105.2642	0.00
24/07/2007	R196 On 01-November-07			Bond Future	9.1600	9.2100	102.8485	102.7824	0.00
24/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3823	3579	3823	3579	0.00
24/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6307	6683	6307	6683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4665	4398	4665	4398	0.00
24/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3734	3987	3734	3987	0.00
24/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	1	1	1	1	0.00
24/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	7990	8637	7990	8637	0.00
24/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1510	1345	1510	1345	0.00
24/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6498	6994	6498	6994	0.00
24/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2882	2684	2882	2684	0.00
24/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	7840	8261	7840	8261	0.00
24/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	815	716	815	716	0.00
24/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	8893	9454	8893	9454	0.00
24/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	2118	1961	2118	1961	0.00
24/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9558	10021	9558	10021	0.00
24/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	11630	12276	11630	12276	0.00
24/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	402	347	402	347	0.00
24/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	11582	12189	11582	12189	0.00
24/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15288	15934	15288	15934	0.00
24/07/2007	R201 On 07-February-08			Bond Future	8.2900	8.3450	103.6442	103.3310	0.00
24/07/2007	R201 On 02-May-08			Bond Future	8.1900	8.2840	106.1023	105.6219	0.00
24/07/2007	R201 On 02-August-07			Bond Future	8.4300	8.4850	102.8645	102.5369	0.00
24/07/2007	R201 On 01-November-07			Bond Future	8.3700	8.4300	105.2908	104.9702	0.00
24/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	8384	7560	8384	7560	0.00
24/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	36857	39165	36857	39165	0.00
24/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	28234	25303	28234	25303	0.00
24/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	12499	14371	12499	14371	0.00
24/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	6661	4955	6661	4955	0.00
24/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2568	4138	2568	4138	0.00
24/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	3137	2664	3137	2664	0.00
24/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	37025	39758	37025	39758	0.00
24/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1432	1190	1432	1190	0.00
24/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	49385	52349	49385	52349	0.00
24/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	5270	4700	5270	4700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	47388	49951	47388	49951	0.00
24/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	15352	12586	15352	12586	0.00
24/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	445	956	445	956	0.00
24/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	17849	14923	17849	14923	0.00
24/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	262	612	262	612	0.00
24/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	20407	17363	20407	17363	0.00
24/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	149	380	149	380	0.00
24/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	30864	27619	30864	27619	0.00
24/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	11	42	11	42	0.00
24/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	579	471	579	471	0.00
24/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	62835	65933	62835	65933	0.00
24/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	3134	2764	3134	2764	0.00
24/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	59121	61884	59121	61884	0.00
24/07/2007	R203 On 07-February-08			Bond Future	8.2000	8.2600	103.7152	103.3222	0.00
24/07/2007	R203 On 02-May-08			Bond Future	8.1200	8.2090	102.0121	101.4354	0.00
24/07/2007	R203 On 02-August-07			Bond Future	8.3200	8.3750	102.7980	102.3953	0.00
24/07/2007	R203 On 01-November-07			Bond Future	8.2700	8.3250	101.0618	100.6637	0.00
24/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	7252	6460	7252	6460	0.00
24/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	54622	57760	54622	57760	0.00
24/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	28453	25333	28453	25333	0.00
24/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	20043	22690	20043	22690	0.00
24/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	13666	10770	13666	10770	0.00
24/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1318	2449	1318	2449	0.00
24/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	2014	1660	2014	1660	0.00
24/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	54632	58258	54632	58258	0.00
24/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	25641	21882	25641	21882	0.00
24/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	170	438	170	438	0.00
24/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	28809	24952	28809	24952	0.00
24/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	93	263	93	263	0.00
24/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	31993	28068	31993	28068	0.00
24/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	47	149	47	149	0.00
24/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	44728	40709	44728	40709	0.00
24/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	2	10	2	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R204 On 07-February-08			Bond Future	8.2000	8.2550	99.7575	99.3366	0.00
24/07/2007	R204 On 02-May-08			Bond Future	8.1300	8.2110	102.1233	101.5248	0.00
24/07/2007	R204 On 02-August-07			Bond Future	8.3100	8.3650	98.7951	98.3667	0.00
24/07/2007	R204 On 01-November-07			Bond Future	8.2600	8.3200	101.1330	100.7084	0.00
24/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13864	12766	13864	12766	0.00
24/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	64411	67523	64411	67523	0.00
24/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	30336	27103	30336	27103	0.00
24/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	21652	24404	21652	24404	0.00
24/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	15834	12909	15834	12909	0.00
24/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2001	3361	2001	3361	0.00
24/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	5695	5028	5695	5028	0.00
24/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	61666	65246	61666	65246	0.00
24/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	28106	24241	28106	24241	0.00
24/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	356	775	356	775	0.00
24/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	31401	27404	31401	27404	0.00
24/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	213	501	213	501	0.00
24/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	34732	30638	34732	30638	0.00
24/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	123	315	123	315	0.00
24/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	48135	43877	48135	43877	0.00
24/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	10	36	10	36	0.00
24/07/2007	R206 On 07-February-08			Bond Future	8.2700	8.3250	97.0403	96.7701	0.00
24/07/2007	R206 On 02-May-08			Bond Future	8.1700	8.2640	99.3317	98.8974	0.00
24/07/2007	R206 On 02-August-07			Bond Future	8.4200	8.4800	95.9592	95.6744	0.00
24/07/2007	R206 On 01-November-07			Bond Future	8.3600	8.4200	98.2142	97.9364	0.00
24/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	7017	6305	7017	6305	0.00
24/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	30593	32583	30593	32583	0.00
24/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	18915	16672	18915	16672	0.00
24/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15184	17285	15184	17285	0.00
24/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	760	468	760	468	0.00
24/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	8887	11443	8887	11443	0.00
24/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2488	2093	2488	2093	0.00
24/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	31301	33684	31301	33684	0.00
24/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	32532	35380	32532	35380	0.00
24/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	25	14	25	14	0.00
24/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	20260	23098	20260	23098	0.00
24/07/2007	R207 On 07-February-08			Bond Future	8.1500	8.2100	93.7657	93.3354	0.00
24/07/2007	R207 On 02-May-08			Bond Future	8.1000	8.1680	95.9236	95.4032	0.00
24/07/2007	R207 On 02-August-07			Bond Future	8.2600	8.3150	92.7222	92.2867	61.00
24/07/2007	R207 On 01-November-07			Bond Future	8.2000	8.2600	94.9930	94.5596	0.00
24/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	7299	6433	7299	6433	0.00
24/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	55655	59092	55655	59092	0.00
24/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	32197	29307	32197	29307	0.00
24/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	21195	23508	21195	23508	0.00
24/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	18036	14291	18036	14291	0.00
24/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	425	1036	425	1036	0.00
24/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2396	1965	2396	1965	0.00
24/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	55020	58923	55020	58923	0.00
24/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	31671	27376	31671	27376	0.00
24/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	19	79	19	79	0.00
24/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	35124	30797	35124	30797	0.00
24/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	7	35	7	35	0.00
24/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	38565	34223	38565	34223	0.00
24/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	3	15	3	15	0.00
24/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	52168	47813	52168	47813	0.00
24/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R209 On 07-February-08			Bond Future	7.7600	7.8200	85.1206	84.5371	0.00
24/07/2007	R209 On 02-May-08			Bond Future	7.7100	1.1140	83.9804	223.4992	0.00
24/07/2007	R209 On 02-August-07			Bond Future	7.8500	7.9050	84.1017	83.5257	633.00
24/07/2007	R209 On 01-November-07			Bond Future	7.8100	7.8700	82.9154	82.3365	0.00
24/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	7239	6306	7239	6306	0.00
24/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	87305	92208	87305	92208	0.00
24/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	39887	1399117	39887	1399117	0.00
24/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	35959	0	35959	0	0.00
24/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	1	0	1	0	0.00
24/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	60897	66656	60897	66656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1731	1381	1731	1381	0.00
24/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	86850	92289	86850	92289	0.00
24/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	88683	94443	88683	94443	0.00
24/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	117889	123648	117889	123648	0.00
24/07/2007	TRT1 On 07-February-08			Index Future	262.0400	261.4300	262.0410	261.4300	0.00
24/07/2007	TRT1 On 02-August-07			Index Future	248.9600	248.2460	248.9550	248.2460	500.00
24/07/2007	TRT1 On 01-November-07			Index Future	254.6400	253.9120	254.6370	253.9120	0.00
25/07/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.0547	7.1260	7.0547	5,381.00
25/07/2007	\$ / R On 17-September-07			Currency Future	6.9500	6.8808	6.9512	6.8808	3,000.00
25/07/2007	\$ / R On 14-December-07			Currency Future	7.0400	6.9668	7.0374	6.9668	11,825.00
25/07/2007	ALBI On 07-February-08			Index Future	263.6300	264.0900	263.6310	264.0900	0.00
25/07/2007	ALBI On 02-August-07			Index Future	250.4000	250.8570	250.4040	250.8570	0.00
25/07/2007	ALBI On 01-November-07			Index Future	256.6400	257.1000	256.6360	257.1000	0.00
25/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	104032	108008	104032	108008	0.00
25/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7722	7108	7722	7108	0.00
25/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	193	476	193	476	0.00
25/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	36153	31906	36153	31906	0.00
25/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	41761	44996	41761	44996	0.00
25/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	15401	13996	15401	13996	0.00
25/07/2007	CRD1 On 07-February-08			Index Future	114.6200	114.7830	114.6230	114.7830	0.00
25/07/2007	CRD1 On 02-August-07			Index Future	107.7400	107.9360	107.7350	107.9360	10.00
25/07/2007	CRD1 On 01-November-07			Index Future	110.1900	110.4000	110.1940	110.4000	0.00
25/07/2007	GOVI On 07-February-08			jGovi	263.6800	264.2745	263.6755	264.2745	80.00
25/07/2007	GOVI On 02-May-08			jGovi	270.1700	270.4500	270.1690	270.4500	0.00
25/07/2007	GOVI On 02-August-07			jGovi	251.4300	252.0035	251.4335	252.0035	0.00
25/07/2007	GOVI On 01-November-07			jGovi	257.1700	257.7555	257.1720	257.7555	118.00
25/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	23976	26758	23976	26758	0.00
25/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	37221	34013	37221	34013	0.00
25/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	83990	86063	83990	86063	0.00
25/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	22300	21563	22300	21563	0.00
25/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	109335	115035	109335	115035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
25/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	1622	2123	1622	2123	0.00
25/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	79902	74568	79902	74568	0.00
25/07/2007	ILBI On 07-February-08			Index Future	292.9200	293.2290	292.9200	293.2290	0.00
25/07/2007	ILBI On 02-August-07			Index Future	278.2200	278.5360	278.2240	278.5360	0.00
25/07/2007	ILBI On 01-November-07			Index Future	285.1500	285.4680	285.1480	285.4680	0.00
25/07/2007	J153 On 31-August-10			jSwap	9.8100	9.7850	0.0695	0.0688	0.00
25/07/2007	J157 On 15-September-15			jSwap	9.3600	9.3370	0.0062	0.0052	0.00
25/07/2007	J186 On 21-December-26			jSwap	8.6000	8.5800	0.1019	0.0999	0.00
25/07/2007	J201 On 22-December-14			jSwap	9.4300	9.4060	0.1024	0.1010	0.00
25/07/2007	J203 On 15-September-17			jSwap	9.2100	9.1890	0.1159	0.1148	0.00
25/07/2007	J204 On 21-December-18			jSwap	9.1100	9.0920	0.1131	0.1116	0.00
25/07/2007	J207 On 15-January-20			jSwap	9.0300	9.0070	0.0753	0.0737	0.00
25/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
25/07/2007	JFRA On 07-February-08			jFra	10.1700	10.1580	0.0247	0.0247	0.00
25/07/2007	JFRA On 02-May-08			jFra	10.1600	10.1300	0.0263	0.0262	0.00
25/07/2007	JFRA On 02-August-07			jFra	9.9400	9.9470	0.0242	0.0242	0.00
25/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0560	0.0189	0.0189	0.00
25/07/2007	JFRA On 07-August-08			jFra	10.0200	9.9870	0.0244	0.0243	0.00
25/07/2007	JFRA On 01-November-07			jFra	10.1600	10.1320	0.0265	0.0265	0.00
25/07/2007	JFRA On 06-November-08			jFra	9.9200	9.8850	0.0241	0.0240	0.00
25/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18104	18118	18104	18118	0.00
25/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11571	11625	11571	11625	0.00
25/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17419	17408	17419	17408	0.00
25/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17649	17724	17649	17724	0.00
25/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5941	5952	5941	5952	0.00
25/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
25/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1025	1018	1025	1018	0.00
25/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	109	117	109	117	0.00
25/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20046	20039	20046	20039	0.00
25/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20616	20679	20616	20679	0.00
25/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	6947	6880	6947	6880	0.00
25/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22243	22225	22243	22225	0.00
25/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	23044	23113	23044	23113	0.00
25/07/2007	JN02 On 07-February-08			jNote	9.8400	9.8140	0.1761	0.1756	0.00
25/07/2007	JN02 On 02-May-08			jNote	9.7500	9.7160	0.1759	0.1754	0.00
25/07/2007	JN02 On 02-August-07			jNote	9.9800	9.9540	0.1798	0.1795	0.00
25/07/2007	JN02 On 01-November-07			jNote	9.9400	9.9080	0.1791	0.1787	0.00
25/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	23296	23007	23296	23007	0.00
25/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	8237	8444	8237	8444	0.00
25/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	16091	15880	16091	15880	0.00
25/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	19107	19421	19107	19421	0.00
25/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	13213	12861	13213	12861	0.00
25/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	110	170	110	170	0.00
25/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	20846	20534	20846	20534	0.00
25/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	3994	4163	3994	4163	0.00
25/07/2007	JN05 On 07-February-08			jNote	9.4400	9.4020	0.3713	0.3703	0.00
25/07/2007	JN05 On 02-May-08			jNote	9.3700	9.3340	0.3693	0.3683	0.00
25/07/2007	JN05 On 02-August-07			jNote	9.5600	9.5260	0.3751	0.3740	0.00
25/07/2007	JN05 On 01-November-07			jNote	9.5100	9.4760	0.3735	0.3725	0.00
25/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	24714	23836	24714	23836	0.00
25/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	7520	8007	7520	8007	0.00
25/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	15772	15196	15772	15196	0.00
25/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	19480	20249	19480	20249	0.00
25/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	12348	11128	12348	11128	0.00
25/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	149	294	149	294	0.00
25/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	23255	22278	23255	22278	0.00
25/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	3226	3570	3226	3570	0.00
25/07/2007	JN10 On 07-February-08			jNote	8.9900	8.9680	0.5819	0.5812	0.00
25/07/2007	JN10 On 02-May-08			jNote	8.9300	8.9060	0.5803	0.5796	0.00
25/07/2007	JN10 On 02-August-07			jNote	9.1000	9.0850	0.5870	0.5864	0.00
25/07/2007	JN10 On 01-November-07			jNote	9.0500	9.0330	0.5850	0.5843	0.00
25/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	14273	13691	14273	13691	0.00
25/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	15052	15767	15052	15767	0.00
25/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	15940	15348	15940	15348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	19283	20061	19283	20061	0.00
25/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	7433	6602	7433	6602	0.00
25/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	729	1118	729	1118	0.00
25/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	12171	11530	12171	11530	0.00
25/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	8749	9398	8749	9398	0.00
25/07/2007	JROD On 31-January-08			jRod	9.7100	9.7170	0.0128	0.0129	0.00
25/07/2007	JROD On 29-February-08			jRod	9.9000	9.9030	0.0140	0.0140	0.00
25/07/2007	JROD On 31-March-08			jRod	10.0500	10.0540	0.0151	0.0151	0.00
25/07/2007	JROD On 31-July-07			jRod	8.9600	8.9580	0.0027	0.0027	0.00
25/07/2007	JROD On 31-August-07			jRod	9.2600	9.2670	0.0034	0.0034	0.00
25/07/2007	JROD On 28-September-07			jRod	9.5600	9.5710	0.0040	0.0041	0.00
25/07/2007	JROD On 31-October-07			jRod	9.4400	9.4460	0.0074	0.0074	0.00
25/07/2007	JROD On 30-November-07			jRod	9.7100	9.7160	0.0086	0.0086	0.00
25/07/2007	JROD On 31-December-07			jRod	9.9100	9.9200	0.0096	0.0097	0.00
25/07/2007	OTH1 On 07-February-08			Index Future	258.7600	259.2840	258.7630	259.2840	0.00
25/07/2007	OTH1 On 02-August-07			Index Future	245.7200	246.4300	245.7240	246.4300	15.00
25/07/2007	OTH1 On 01-November-07			Index Future	251.3300	252.0550	251.3320	252.0550	0.00
25/07/2007	R153 On 07-February-08			Bond Future	8.9600	8.9100	114.9266	115.0447	0.00
25/07/2007	R153 On 02-May-08			Bond Future	8.8300	8.7800	110.9483	111.0567	0.00
25/07/2007	R153 On 02-August-07			Bond Future	9.0300	8.9800	116.0630	116.2031	1,451.00
25/07/2007	R153 On 01-November-07			Bond Future	9.0300	8.9750	112.0631	112.1927	0.00
25/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3689	4016	3689	4016	0.00
25/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	20609	19756	20609	19756	0.00
25/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	12259	12894	12259	12894	0.00
25/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	8581	8132	8581	8132	0.00
25/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	1813	2634	1813	2634	0.00
25/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	2654	2074	2654	2074	0.00
25/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	1015	1201	1015	1201	0.00
25/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	21324	20214	21324	20214	0.00
25/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	307	596	307	596	0.00
25/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	6770	5658	6770	5658	0.00
25/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	36586	35186	36586	35186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	171	366	171	366	0.00
25/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	8045	6839	8045	6839	0.00
25/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	2423	2663	2423	2663	0.00
25/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	25382	24441	25382	24441	0.00
25/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	3	13	3	13	0.00
25/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	14968	13577	14968	13577	0.00
25/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	444	540	444	540	0.00
25/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	27406	26207	27406	26207	0.00
25/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	89	213	89	213	0.00
25/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	9377	8100	9377	8100	0.00
25/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1527	1694	1527	1694	0.00
25/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	30566	29553	30566	29553	0.00
25/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	173	217	173	217	0.00
25/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	33840	32588	33840	32588	0.00
25/07/2007	R157 On 07-February-08			Bond Future	8.3800	8.3500	133.8690	134.0651	343.00
25/07/2007	R157 On 02-May-08			Bond Future	8.3300	8.3000	129.9305	130.1221	0.00
25/07/2007	R157 On 02-August-07			Bond Future	8.4200	8.3900	134.7109	134.9176	11.00
25/07/2007	R157 On 01-November-07			Bond Future	8.4100	8.3800	130.7412	130.9427	0.00
25/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	8546	9092	8546	9092	0.00
25/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	50561	49147	50561	49147	0.00
25/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	29903	31067	29903	31067	0.00
25/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	19116	18365	19116	18365	0.00
25/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	8436	10138	8436	10138	0.00
25/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	2947	2582	2947	2582	0.00
25/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	2906	3250	2906	3250	0.00
25/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	48222	46551	48222	46551	0.00
25/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	1	0	1	0.00
25/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	47224	45157	47224	45157	57.00
25/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	19543	21573	19543	21573	0.00
25/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	464	428	464	428	0.00
25/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	83967	81900	83967	81900	0.00
25/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	5202	5580	5202	5580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	64393	62811	64393	62811	0.00
25/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1207	1380	1207	1380	0.00
25/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64239	62396	64239	62396	0.00
25/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2985	3230	2985	3230	0.00
25/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	79646	77931	79646	77931	0.00
25/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	22711	24763	22711	24763	0.00
25/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	265	250	265	250	0.00
25/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	25942	28004	25942	28004	0.00
25/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	141	137	141	137	0.00
25/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	39111	41179	39111	41179	0.00
25/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	7	8	7	8	0.00
25/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	1207	1380	1207	1380	0.00
25/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	64239	62396	64239	62396	0.00
25/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	436	511	436	511	0.00
25/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	81496	79555	81496	79555	0.00
25/07/2007	R186 On 07-February-08			Bond Future	8.0800	8.0400	124.7234	125.1749	0.00
25/07/2007	R186 On 02-May-08			Bond Future	8.0200	7.9800	127.7126	128.1647	0.00
25/07/2007	R186 On 02-August-07			Bond Future	8.1800	8.1350	123.7451	124.1969	5.00
25/07/2007	R186 On 01-November-07			Bond Future	8.1400	8.0950	126.6838	127.1352	0.00
25/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	23005	24780	23005	24780	0.00
25/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	61006	58266	61006	58266	0.00
25/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	42293	44707	42293	44707	0.00
25/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	44550	42443	44550	42443	0.00
25/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	13301	16874	13301	16874	0.00
25/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	4897	3951	4897	3951	0.00
25/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	5478	6301	5478	6301	0.00
25/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	80196	76505	80196	76505	0.00
25/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	14520	15806	14520	15806	0.00
25/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	82490	79261	82490	79261	0.00
25/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	8573	9440	8573	9440	0.00
25/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	107578	103931	107578	103931	0.00
25/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	2301	2718	2301	2718	0.00
25/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	108316	104219	108316	104219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	31153	35535	31153	35535	0.00
25/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	762	625	762	625	0.00
25/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	36227	40673	36227	40673	0.00
25/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	434	361	434	361	0.00
25/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	41387	45871	41387	45871	0.00
25/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	229	195	229	195	0.00
25/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	62258	66777	62258	66777	0.00
25/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	11	10	11	10	0.00
25/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	832	1012	832	1012	0.00
25/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	139275	134941	139275	134941	0.00
25/07/2007	R196 On 07-February-08			Bond Future	9.0500	9.0020	105.4797	105.5230	0.00
25/07/2007	R196 On 02-May-08			Bond Future	8.9200	8.8800	102.6668	102.7002	0.00
25/07/2007	R196 On 02-August-07			Bond Future	9.3400	9.3030	105.2742	105.3288	0.00
25/07/2007	R196 On 01-November-07			Bond Future	9.2000	9.1560	102.7934	102.8485	0.00
25/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3631	3823	3631	3823	0.00
25/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	6548	6307	6548	6307	0.00
25/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	4480	4665	4480	4665	0.00
25/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	3883	3734	3883	3734	0.00
25/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	1	0	1	0.00
25/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	8536	7990	8536	7990	0.00
25/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	1346	1510	1346	1510	0.00
25/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	6885	6498	6885	6498	0.00
25/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2723	2882	2723	2882	0.00
25/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	8113	7840	8113	7840	0.00
25/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	712	815	712	815	0.00
25/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	9341	8893	9341	8893	0.00
25/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1990	2118	1990	2118	0.00
25/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	9863	9558	9863	9558	0.00
25/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	12176	11630	12176	11630	0.00
25/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	343	402	343	402	0.00
25/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	12074	11582	12074	11582	0.00
25/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	15834	15288	15834	15288	0.00
25/07/2007	R201 On 07-February-08			Bond Future	8.3200	8.2850	103.4875	103.6442	0.00
25/07/2007	R201 On 02-May-08			Bond Future	8.2200	8.1900	105.9487	106.1023	0.00
25/07/2007	R201 On 02-August-07			Bond Future	8.4600	8.4250	102.7005	102.8645	0.00
25/07/2007	R201 On 01-November-07			Bond Future	8.4000	8.3700	105.1304	105.2908	0.00
25/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	7903	8384	7903	8384	0.00
25/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	37944	36857	37944	36857	0.00
25/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	27234	28234	27234	28234	0.00
25/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	13035	12499	13035	12499	0.00
25/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	5403	6661	5403	6661	0.00
25/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	2950	2568	2950	2568	0.00
25/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	2829	3137	2829	3137	0.00
25/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	38322	37025	38322	37025	0.00
25/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	1267	1432	1267	1432	0.00
25/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	50824	49385	50824	49385	0.00
25/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4929	5270	4929	5270	0.00
25/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	48615	47388	48615	47388	0.00
25/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	13759	15352	13759	15352	0.00
25/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	492	445	492	445	0.00
25/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	16231	17849	16231	17849	0.00
25/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	283	262	283	262	0.00
25/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	18776	20407	18776	20407	0.00
25/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	157	149	157	149	0.00
25/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	29223	30864	29223	30864	0.00
25/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	10	11	10	11	0.00
25/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	502	579	502	579	0.00
25/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	64362	62835	64362	62835	0.00
25/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2907	3134	2907	3134	0.00
25/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	60462	59121	60462	59121	0.00
25/07/2007	R203 On 07-February-08			Bond Future	8.2300	8.2000	103.5185	103.7152	0.00
25/07/2007	R203 On 02-May-08			Bond Future	8.1500	8.1200	101.8172	102.0121	0.00
25/07/2007	R203 On 02-August-07			Bond Future	8.3500	8.3150	102.5964	102.7980	0.00
25/07/2007	R203 On 01-November-07			Bond Future	8.3000	8.2650	100.8625	101.0618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	6783	7252	6783	7252	0.00
25/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	56120	54622	56120	54622	0.00
25/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	27318	28453	27318	28453	0.00
25/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	20857	20043	20857	20043	0.00
25/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	11825	13666	11825	13666	0.00
25/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	1493	1318	1493	1318	0.00
25/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1777	2014	1777	2014	0.00
25/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	56388	54632	56388	54632	0.00
25/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	23633	25641	23633	25641	0.00
25/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	178	170	178	170	0.00
25/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	26794	28809	26794	28809	0.00
25/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	95	93	95	93	0.00
25/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	29976	31993	29976	31993	0.00
25/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	46	47	46	47	0.00
25/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	42712	44728	42712	44728	0.00
25/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	2	2	2	2	0.00
25/07/2007	R204 On 07-February-08			Bond Future	8.2300	8.1950	99.5468	99.7575	0.00
25/07/2007	R204 On 02-May-08			Bond Future	8.1600	8.1250	101.9140	102.1233	0.00
25/07/2007	R204 On 02-August-07			Bond Future	8.3400	8.3050	98.5806	98.7951	0.00
25/07/2007	R204 On 01-November-07			Bond Future	8.2900	8.2600	100.9204	101.1330	0.00
25/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	13203	13864	13203	13864	0.00
25/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	65858	64411	65858	64411	0.00
25/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	29119	30336	29119	30336	0.00
25/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	22529	21652	22529	21652	0.00
25/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	13868	15834	13868	15834	0.00
25/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2180	2001	2180	2001	0.00
25/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	5240	5695	5240	5695	0.00
25/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	63337	61666	63337	61666	0.00
25/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	25968	28106	25968	28106	0.00
25/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	362	356	362	356	0.00
25/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	29254	31401	29254	31401	0.00
25/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	211	213	211	213	0.00
25/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	32582	34732	32582	34732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	119	123	119	123	0.00
25/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	45988	48135	45988	48135	0.00
25/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	8	10	8	10	0.00
25/07/2007	R206 On 07-February-08			Bond Future	8.3000	8.2650	96.9051	97.0403	0.00
25/07/2007	R206 On 02-May-08			Bond Future	8.2000	8.1650	99.1998	99.3317	0.00
25/07/2007	R206 On 02-August-07			Bond Future	8.4500	8.4200	95.8167	95.9592	0.00
25/07/2007	R206 On 01-November-07			Bond Future	8.3900	8.3600	98.0752	98.2142	0.00
25/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	6603	7017	6603	7017	0.00
25/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	31531	30593	31531	30593	0.00
25/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	18176	18915	18176	18915	0.00
25/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	15764	15184	15764	15184	0.00
25/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	449	760	449	760	0.00
25/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	10002	8887	10002	8887	0.00
25/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	2232	2488	2232	2488	0.00
25/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	32435	31301	32435	31301	0.00
25/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	33957	32532	33957	32532	0.00
25/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	9	25	9	25	0.00
25/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	21669	20260	21669	20260	0.00
25/07/2007	R207 On 07-February-08			Bond Future	8.1800	8.1500	93.5502	93.7657	0.00
25/07/2007	R207 On 02-May-08			Bond Future	8.1300	8.0950	95.7093	95.9236	0.00
25/07/2007	R207 On 02-August-07			Bond Future	8.2900	8.2550	92.5041	92.7222	61.00
25/07/2007	R207 On 01-November-07			Bond Future	8.2300	8.2000	94.7760	94.9930	0.00
25/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	6791	7299	6791	7299	0.00
25/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	57301	55655	57301	55655	0.00
25/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	30922	32197	30922	32197	0.00
25/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	22063	21195	22063	21195	0.00
25/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	15927	18036	15927	18036	0.00
25/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	497	425	497	425	0.00
25/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	2113	2396	2113	2396	0.00
25/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	56907	55020	56907	55020	0.00
25/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	29491	31671	29491	31671	0.00
25/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	19	19	19	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	32943	35124	32943	35124	0.00
25/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	7	7	7	7	0.00
25/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	36384	38565	36384	38565	0.00
25/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	2	3	2	3	0.00
25/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	49987	52168	49987	52168	0.00
25/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R209 On 07-February-08			Bond Future	7.8000	7.7600	84.7308	85.1206	0.00
25/07/2007	R209 On 02-May-08			Bond Future	7.7500	7.7100	83.5876	83.9804	0.00
25/07/2007	R209 On 02-August-07			Bond Future	7.8900	7.8450	83.7170	84.1017	635.00
25/07/2007	R209 On 01-November-07			Bond Future	7.8500	7.8100	82.5287	82.9154	0.00
25/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	6523	7239	6523	7239	0.00
25/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	90487	87305	90487	87305	0.00
25/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	37735	39887	37735	39887	0.00
25/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	37735	35959	37735	35959	0.00
25/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	1	0	1	0.00
25/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	64743	60897	64743	60897	0.00
25/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	1433	1731	1433	1731	0.00
25/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	90419	86850	90419	86850	0.00
25/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	92530	88683	92530	88683	0.00
25/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	121736	117889	121736	117889	0.00
25/07/2007	TRT1 On 07-February-08			Index Future	261.5900	262.0410	261.5940	262.0410	0.00
25/07/2007	TRT1 On 02-August-07			Index Future	248.3900	248.9550	248.3880	248.9550	500.00
25/07/2007	TRT1 On 01-November-07			Index Future	254.0600	254.6370	254.0570	254.6370	0.00
26/07/2007	\$/R On 17-March-08			Currency Future	7.2300	7.1260	7.2301	7.1260	4,601.00
26/07/2007	\$/R On 17-September-07			Currency Future	7.0500	6.9512	7.0487	6.9512	2,000.00
26/07/2007	\$/R On 14-December-07			Currency Future	7.1400	7.0374	7.1377	7.0374	12,785.00
26/07/2007	ALBI On 07-February-08			Index Future	263.6300	263.6310	263.6310	263.6310	0.00
26/07/2007	ALBI On 02-August-07			Index Future	250.4000	250.4040	250.4040	250.4040	0.00
26/07/2007	ALBI On 01-November-07			Index Future	256.6400	256.6360	256.6360	256.6360	0.00
26/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	103975	104032	103975	104032	0.00
26/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7665	7722	7665	7722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	126	193	126	193	0.00
26/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	36086	36153	36086	36153	0.00
26/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	41636	41761	41636	41761	0.00
26/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	15276	15401	15276	15401	0.00
26/07/2007	CRD1 On 07-February-08			Index Future	114.6200	114.6230	114.6230	114.6230	0.00
26/07/2007	CRD1 On 02-August-07			Index Future	107.3400	107.7350	107.3360	107.7350	10.00
26/07/2007	CRD1 On 01-November-07			Index Future	109.7900	110.1940	109.7850	110.1940	0.00
26/07/2007	GOVI On 07-February-08			jGovi	262.4600	263.6755	262.4560	263.6755	80.00
26/07/2007	GOVI On 02-May-08			jGovi	268.9800	270.1690	268.9800	270.1690	0.00
26/07/2007	GOVI On 02-August-07			jGovi	250.2700	251.4335	250.2710	251.4335	0.00
26/07/2007	GOVI On 01-November-07			jGovi	255.9800	257.1720	255.9825	257.1720	118.00
26/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	18971	23976	18971	23976	0.00
26/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	44411	37221	44411	37221	0.00
26/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	75705	83990	75705	83990	0.00
26/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	25905	22300	25905	22300	0.00
26/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	97710	109335	97710	109335	0.00
26/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
26/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	920	1622	920	1622	0.00
26/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	91095	79902	91095	79902	0.00
26/07/2007	ILBI On 07-February-08			Index Future	292.9200	292.9200	292.9200	292.9200	0.00
26/07/2007	ILBI On 02-August-07			Index Future	278.2200	278.2240	278.2240	278.2240	0.00
26/07/2007	ILBI On 01-November-07			Index Future	285.1500	285.1480	285.1480	285.1480	0.00
26/07/2007	J153 On 31-August-10			jSwap	9.9600	9.8090	0.0741	0.0695	0.00
26/07/2007	J157 On 15-September-15			jSwap	9.5400	9.3550	0.0170	0.0062	0.00
26/07/2007	J186 On 21-December-26			jSwap	8.7600	8.6030	0.1154	0.1019	0.00
26/07/2007	J201 On 22-December-14			jSwap	9.6300	9.4340	0.1119	0.1024	0.00
26/07/2007	J203 On 15-September-17			jSwap	9.3700	9.2070	0.1259	0.1159	0.00
26/07/2007	J204 On 21-December-18			jSwap	9.2800	9.1140	0.1237	0.1131	0.00
26/07/2007	J207 On 15-January-20			jSwap	9.2000	9.0300	0.0867	0.0753	0.00
26/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
26/07/2007	JFRA On 07-February-08			jFra	10.2600	10.1740	0.0250	0.0247	0.00
26/07/2007	JFRA On 02-May-08			jFra	10.2900	10.1630	0.0266	0.0263	0.00
26/07/2007	JFRA On 02-August-07			jFra	9.9400	9.9420	0.0242	0.0242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0690	0.0190	0.0189	0.00
26/07/2007	JFRA On 07-August-08			jFra	10.1500	10.0160	0.0247	0.0244	0.00
26/07/2007	JFRA On 01-November-07			jFra	10.2100	10.1580	0.0267	0.0265	0.00
26/07/2007	JFRA On 06-November-08			jFra	10.0500	9.9210	0.0244	0.0241	0.00
26/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18193	18104	18193	18104	0.00
26/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11438	11571	11438	11571	0.00
26/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17545	17419	17545	17419	0.00
26/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17455	17649	17455	17649	0.00
26/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5924	5941	5924	5941	0.00
26/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1011	1025	1011	1025	0.00
26/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	106	109	106	109	0.00
26/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20175	20046	20175	20046	0.00
26/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20425	20616	20425	20616	0.00
26/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7085	6947	7085	6947	0.00
26/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
26/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22366	22243	22366	22243	0.00
26/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22863	23044	22863	23044	0.00
26/07/2007	JN02 On 07-February-08			jNote	10.0200	9.8420	0.1789	0.1761	0.00
26/07/2007	JN02 On 02-May-08			jNote	9.9500	9.7450	0.1793	0.1759	0.00
26/07/2007	JN02 On 02-August-07			jNote	10.0900	9.9770	0.1816	0.1798	0.00
26/07/2007	JN02 On 01-November-07			jNote	10.0800	9.9350	0.1815	0.1791	0.00
26/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25352	23296	25352	23296	0.00
26/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	7172	8237	7172	8237	0.00
26/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17866	16091	17866	16091	0.00
26/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	17127	19107	17127	19107	0.00
26/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	15071	13213	15071	13213	0.00
26/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	35	110	35	110	0.00
26/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	22748	20846	22748	20846	0.00
26/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	3324	3994	3324	3994	0.00
26/07/2007	JN05 On 07-February-08			jNote	9.6600	9.4370	0.3781	0.3713	0.00
26/07/2007	JN05 On 02-May-08			jNote	9.5900	9.3680	0.3761	0.3693	0.00
26/07/2007	JN05 On 02-August-07			jNote	9.7600	9.5610	0.3814	0.3751	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	JN05 On 01-November-07			jNote	9.7200	9.5100	0.3801	0.3735	0.00
26/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	30763	24714	30763	24714	0.00
26/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	5079	7520	5079	7520	0.00
26/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	20147	15772	20147	15772	0.00
26/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	15005	19480	15005	19480	0.00
26/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	19893	12348	19893	12348	0.00
26/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	4	149	4	149	0.00
26/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	29928	23255	29928	23255	0.00
26/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1740	3226	1740	3226	0.00
26/07/2007	JN10 On 07-February-08			jNote	9.1600	8.9880	0.5884	0.5819	0.00
26/07/2007	JN10 On 02-May-08			jNote	9.1000	8.9270	0.5868	0.5803	0.00
26/07/2007	JN10 On 02-August-07			jNote	9.2700	9.1040	0.5933	0.5870	0.00
26/07/2007	JN10 On 01-November-07			jNote	9.2300	9.0530	0.5914	0.5850	0.00
26/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	20405	14273	20405	14273	0.00
26/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	9878	15052	9878	15052	0.00
26/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	21781	15940	21781	15940	0.00
26/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	13676	19283	13676	19283	0.00
26/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	17290	7433	17290	7433	0.00
26/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	13	729	13	729	0.00
26/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	19044	12171	19044	12171	0.00
26/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	4622	8749	4622	8749	0.00
26/07/2007	JROD On 31-January-08			jRod	9.7100	9.7130	0.0128	0.0128	0.00
26/07/2007	JROD On 29-February-08			jRod	9.8900	9.8980	0.0139	0.0140	0.00
26/07/2007	JROD On 31-March-08			jRod	10.0400	10.0490	0.0150	0.0151	0.00
26/07/2007	JROD On 31-July-07			jRod	8.9600	8.9570	0.0027	0.0027	0.00
26/07/2007	JROD On 31-August-07			jRod	9.2500	9.2600	0.0034	0.0034	0.00
26/07/2007	JROD On 28-September-07			jRod	9.5500	9.5610	0.0040	0.0040	0.00
26/07/2007	JROD On 31-October-07			jRod	9.4300	9.4400	0.0074	0.0074	0.00
26/07/2007	JROD On 30-November-07			jRod	9.7000	9.7100	0.0086	0.0086	0.00
26/07/2007	JROD On 31-December-07			jRod	9.9100	9.9140	0.0096	0.0096	0.00
26/07/2007	OTH1 On 07-February-08			Index Future	258.7600	258.7630	258.7630	258.7630	0.00
26/07/2007	OTH1 On 02-August-07			Index Future	244.3300	245.7240	244.3280	245.7240	15.00
26/07/2007	OTH1 On 01-November-07			Index Future	249.9000	251.3320	249.9040	251.3320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R153 On 07-February-08			Bond Future	9.0800	8.9600	114.6439	114.9266	0.00
26/07/2007	R153 On 02-May-08			Bond Future	8.9500	8.8300	110.6885	110.9483	0.00
26/07/2007	R153 On 02-August-07			Bond Future	9.1500	9.0300	115.7277	116.0630	1,451.00
26/07/2007	R153 On 01-November-07			Bond Future	9.1500	9.0250	111.7529	112.0631	0.00
26/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	3008	3689	3008	3689	0.00
26/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	22755	20609	22755	20609	0.00
26/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	10834	12259	10834	12259	0.00
26/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	9755	8581	9755	8581	0.00
26/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	609	1813	609	1813	0.00
26/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	4802	2654	4802	2654	0.00
26/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	678	1015	678	1015	0.00
26/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	24089	21324	24089	21324	0.00
26/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	50	307	50	307	0.00
26/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	9865	6770	9865	6770	0.00
26/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	39939	36586	39939	36586	0.00
26/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	22	171	22	171	0.00
26/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	11249	8045	11249	8045	0.00
26/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1936	2423	1936	2423	0.00
26/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	27721	25382	27721	25382	0.00
26/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	0	3	0	3	0.00
26/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	18318	14968	18318	14968	0.00
26/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	279	444	279	444	0.00
26/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	30344	27406	30344	27406	0.00
26/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	9	89	9	89	0.00
26/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	12649	9377	12649	9377	0.00
26/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	1193	1527	1193	1527	0.00
26/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	33059	30566	33059	30566	0.00
26/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	102	173	102	173	0.00
26/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	36871	33840	36871	33840	0.00
26/07/2007	R157 On 07-February-08			Bond Future	8.4700	8.3800	133.2833	133.8690	343.00
26/07/2007	R157 On 02-May-08			Bond Future	8.4200	8.3300	129.3580	129.9305	0.00
26/07/2007	R157 On 02-August-07			Bond Future	8.5100	8.4200	134.0936	134.7109	11.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R157 On 01-November-07			Bond Future	8.5000	8.4100	130.1392	130.7412	0.00
26/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	7136	8546	7136	8546	0.00
26/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	55009	50561	55009	50561	0.00
26/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	26646	29903	26646	29903	0.00
26/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	21585	19116	21585	19116	0.00
26/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	4556	8436	4556	8436	0.00
26/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5240	2947	5240	2947	0.00
26/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	2111	2906	2111	2906	0.00
26/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	53447	48222	53447	48222	0.00
26/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	53397	47224	53397	47224	57.00
26/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	13882	19543	13882	19543	0.00
26/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	977	464	977	464	0.00
26/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	90140	83967	90140	83967	0.00
26/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	4251	5202	4251	5202	0.00
26/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	69300	64393	69300	64393	0.00
26/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	831	1207	831	1207	0.00
26/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	69883	64239	69883	64239	0.00
26/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	2384	2985	2384	2985	0.00
26/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	84903	79646	84903	79646	0.00
26/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	16848	22711	16848	22711	0.00
26/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	576	265	576	265	0.00
26/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	19943	25942	19943	25942	0.00
26/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	316	141	316	141	0.00
26/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	32947	39111	32947	39111	0.00
26/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	16	7	16	7	0.00
26/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	831	1207	831	1207	0.00
26/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	69883	64239	69883	64239	0.00
26/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	283	436	283	436	0.00
26/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	87363	81496	87363	81496	0.00
26/07/2007	R186 On 07-February-08			Bond Future	8.1700	8.0800	123.7167	124.7234	0.00
26/07/2007	R186 On 02-May-08			Bond Future	8.1100	8.0200	126.7043	127.7126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R186 On 02-August-07			Bond Future	8.2700	8.1750	122.7376	123.7451	5.00
26/07/2007	R186 On 01-November-07			Bond Future	8.2300	8.1350	125.6774	126.6838	0.00
26/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	19453	23005	19453	23005	0.00
26/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	67519	61006	67519	61006	0.00
26/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	37274	42293	37274	42293	0.00
26/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	49614	44550	49614	44550	0.00
26/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	7057	13301	7057	13301	0.00
26/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	8728	4897	8728	4897	0.00
26/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	4016	5478	4016	5478	0.00
26/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	88798	80196	88798	80196	0.00
26/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	12007	14520	12007	14520	0.00
26/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	90043	82490	90043	82490	0.00
26/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	6919	8573	6919	8573	0.00
26/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	115991	107578	115991	107578	0.00
26/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1599	2301	1599	2301	0.00
26/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	117678	108316	117678	108316	0.00
26/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	21935	31153	21935	31153	0.00
26/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1619	762	1619	762	0.00
26/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	26671	36227	26671	36227	0.00
26/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	952	434	952	434	0.00
26/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	31605	41387	31605	41387	0.00
26/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	522	229	522	229	0.00
26/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	52199	62258	52199	62258	0.00
26/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	27	11	27	11	0.00
26/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	546	832	546	832	0.00
26/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	149052	139275	149052	139275	0.00
26/07/2007	R196 On 07-February-08			Bond Future	9.2100	9.0460	105.3206	105.4797	0.00
26/07/2007	R196 On 02-May-08			Bond Future	9.1000	8.9230	102.5319	102.6668	0.00
26/07/2007	R196 On 02-August-07			Bond Future	9.4500	9.3410	105.1135	105.2742	0.00
26/07/2007	R196 On 01-November-07			Bond Future	9.3400	9.2010	102.6284	102.7934	0.00
26/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	3007	3631	3007	3631	0.00
26/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	7515	6548	7515	6548	0.00
26/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3800	4480	3800	4480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4551	3883	4551	3883	0.00
26/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	10142	8536	10142	8536	0.00
26/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	953	1346	953	1346	0.00
26/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8142	6885	8142	6885	0.00
26/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	2217	2723	2217	2723	0.00
26/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9198	8113	9198	8113	0.00
26/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	478	712	478	712	0.00
26/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	10756	9341	10756	9341	0.00
26/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1591	1990	1591	1990	0.00
26/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11055	9863	11055	9863	0.00
26/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	13782	12176	13782	12176	0.00
26/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	217	343	217	343	0.00
26/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	13598	12074	13598	12074	0.00
26/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	17440	15834	17440	15834	0.00
26/07/2007	R201 On 07-February-08			Bond Future	8.4100	8.3150	103.0190	103.4875	0.00
26/07/2007	R201 On 02-May-08			Bond Future	8.3100	8.2200	105.4895	105.9487	0.00
26/07/2007	R201 On 02-August-07			Bond Future	8.5500	8.4550	102.2106	102.7005	0.00
26/07/2007	R201 On 01-November-07			Bond Future	8.4900	8.4000	104.6509	105.1304	91.00
26/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	6651	7903	6651	7903	0.00
26/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	41377	37944	41377	37944	0.00
26/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	24418	27234	24418	27234	0.00
26/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	14810	13035	14810	13035	0.00
26/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	2690	5403	2690	5403	0.00
26/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	5136	2950	5136	2950	0.00
26/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	2108	2829	2108	2829	0.00
26/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	42396	38322	42396	38322	0.00
26/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	900	1267	900	1267	0.00
26/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	55252	50824	55252	50824	0.00
26/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	4063	4929	4063	4929	0.00
26/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	52435	48615	52435	48615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	9402	13759	9402	13759	0.00
26/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1035	492	1035	492	0.00
26/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	11667	16231	11667	16231	0.00
26/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	619	283	619	283	0.00
26/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	14073	18776	14073	18776	0.00
26/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	353	157	353	157	0.00
26/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	24338	29223	24338	29223	0.00
26/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	24	10	24	10	0.00
26/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	338	502	338	502	0.00
26/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	68993	64362	68993	64362	0.00
26/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	2344	2907	2344	2907	0.00
26/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	64584	60462	64584	60462	0.00
26/07/2007	R203 On 07-February-08			Bond Future	8.3200	8.2300	102.9312	103.5185	0.00
26/07/2007	R203 On 02-May-08			Bond Future	8.2400	8.1500	101.2355	101.8172	0.00
26/07/2007	R203 On 02-August-07			Bond Future	8.4400	8.3450	101.9948	102.5964	0.00
26/07/2007	R203 On 01-November-07			Bond Future	8.3900	8.2950	100.2678	100.8625	0.00
26/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	5586	6783	5586	6783	0.00
26/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	60796	56120	60796	56120	0.00
26/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	24161	27318	24161	27318	0.00
26/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	23517	20857	23517	20857	0.00
26/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	7197	11825	7197	11825	0.00
26/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2881	1493	2881	1493	0.00
26/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	1250	1777	1250	1777	0.00
26/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	61807	56388	61807	56388	0.00
26/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	17838	23633	17838	23633	0.00
26/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	399	178	399	178	0.00
26/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	20900	26794	20900	26794	0.00
26/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	217	95	217	95	0.00
26/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	24023	29976	24023	29976	0.00
26/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	109	46	109	46	0.00
26/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	36698	42712	36698	42712	0.00
26/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	4	2	4	2	0.00
26/07/2007	R204 On 07-February-08			Bond Future	8.3200	8.2250	98.9179	99.5468	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R204 On 02-May-08			Bond Future	8.2500	8.1550	101.2894	101.9140	0.00
26/07/2007	R204 On 02-August-07			Bond Future	8.4300	8.3350	97.9408	98.5806	0.00
26/07/2007	R204 On 01-November-07			Bond Future	8.3800	8.2900	100.2861	100.9204	0.00
26/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	11483	13203	11483	13203	0.00
26/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	70426	65858	70426	65858	0.00
26/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	25738	29119	25738	29119	0.00
26/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	25393	22529	25393	22529	0.00
26/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	8977	13868	8977	13868	0.00
26/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3688	2180	3688	2180	0.00
26/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	4164	5240	4164	5240	0.00
26/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	68603	63337	68603	63337	0.00
26/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	19891	25968	19891	25968	0.00
26/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	684	362	684	362	0.00
26/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	23050	29254	23050	29254	0.00
26/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	407	211	407	211	0.00
26/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	26296	32582	26296	32582	0.00
26/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	232	119	232	119	0.00
26/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	39597	45988	39597	45988	0.00
26/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	16	8	16	8	0.00
26/07/2007	R206 On 07-February-08			Bond Future	8.3900	8.2950	96.5009	96.9051	0.00
26/07/2007	R206 On 02-May-08			Bond Future	8.2900	8.1950	98.8056	99.1998	0.00
26/07/2007	R206 On 02-August-07			Bond Future	8.5400	8.4500	95.3907	95.8167	0.00
26/07/2007	R206 On 01-November-07			Bond Future	8.4800	8.3900	97.6596	98.0752	0.00
26/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	5527	6603	5527	6603	0.00
26/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	34497	31531	34497	31531	0.00
26/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	16125	18176	16125	18176	0.00
26/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	17656	15764	17656	15764	0.00
26/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	92	449	92	449	0.00
26/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	13905	10002	13905	10002	0.00
26/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1638	2232	1638	2232	0.00
26/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	35997	32435	35997	32435	0.00
26/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	38218	33957	38218	33957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	1	9	1	9	0.00
26/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	25922	21669	25922	21669	0.00
26/07/2007	R207 On 07-February-08			Bond Future	8.2700	8.1800	92.9291	93.5502	0.00
26/07/2007	R207 On 02-May-08			Bond Future	8.2200	8.1250	95.0703	95.7093	0.00
26/07/2007	R207 On 02-August-07			Bond Future	8.3800	8.2850	91.8540	92.5041	61.00
26/07/2007	R207 On 01-November-07			Bond Future	8.3200	8.2300	94.1290	94.7760	0.00
26/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	5538	6791	5538	6791	0.00
26/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	62260	57301	62260	57301	0.00
26/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	27374	30922	27374	30922	0.00
26/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	24905	22063	24905	22063	0.00
26/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	10173	15927	10173	15927	0.00
26/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1246	497	1246	497	0.00
26/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1477	2113	1477	2113	0.00
26/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	62741	56907	62741	56907	0.00
26/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	23032	29491	23032	29491	0.00
26/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	62	19	62	19	0.00
26/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	26458	32943	26458	32943	0.00
26/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	24	7	24	7	0.00
26/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	29888	36384	29888	36384	0.00
26/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	8	2	8	2	0.00
26/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	43485	49987	43485	49987	0.00
26/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R209 On 07-February-08			Bond Future	7.8900	7.8000	83.8648	84.7308	0.00
26/07/2007	R209 On 02-May-08			Bond Future	7.8400	7.7500	82.7146	83.5876	0.00
26/07/2007	R209 On 02-August-07			Bond Future	7.9800	7.8850	82.8621	83.7170	635.00
26/07/2007	R209 On 01-November-07			Bond Future	7.9400	7.8500	81.6694	82.5287	0.00
26/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5173	6523	5173	6523	0.00
26/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	97797	90487	97797	90487	0.00
26/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	33268	37735	33268	37735	0.00
26/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	41998	37735	41998	37735	0.00
26/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	73292	64743	73292	64743	0.00
26/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	947	1433	947	1433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	98525	90419	98525	90419	0.00
26/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	101079	92530	101079	92530	0.00
26/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	130285	121736	130285	121736	0.00
26/07/2007	TRT1 On 07-February-08			Index Future	261.5900	261.5940	261.5940	261.5940	0.00
26/07/2007	TRT1 On 02-August-07			Index Future	247.2300	248.3880	247.2340	248.3880	500.00
26/07/2007	TRT1 On 01-November-07			Index Future	252.8800	254.0570	252.8760	254.0570	0.00
27/07/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.2301	7.3378	7.2301	4,601.00
27/07/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.0487	7.1491	7.0487	1,885.00
27/07/2007	\$ / R On 14-December-07			Currency Future	7.2400	7.1377	7.2405	7.1377	12,785.00
27/07/2007	ALBI On 07-February-08			Index Future	263.6300	263.6310	263.6310	263.6310	0.00
27/07/2007	ALBI On 02-August-07			Index Future	250.4000	250.4040	250.4040	250.4040	0.00
27/07/2007	ALBI On 01-November-07			Index Future	256.6400	256.6360	256.6360	256.6360	0.00
27/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	103917	103975	103917	103975	0.00
27/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	7607	7665	7607	7665	0.00
27/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	74	126	74	126	0.00
27/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	36034	36086	36034	36086	0.00
27/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	41512	41636	41512	41636	0.00
27/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	15152	15276	15152	15276	0.00
27/07/2007	CRD1 On 07-February-08			Index Future	114.6200	114.6230	114.6230	114.6230	0.00
27/07/2007	CRD1 On 02-August-07			Index Future	107.0700	107.3360	107.0720	107.3360	10.00
27/07/2007	CRD1 On 01-November-07			Index Future	109.5200	109.7850	109.5160	109.7850	0.00
27/07/2007	GOVI On 07-February-08			jGovi	261.7800	262.4560	261.7805	262.4560	80.00
27/07/2007	GOVI On 02-May-08			jGovi	268.3700	268.9800	268.3710	268.9800	0.00
27/07/2007	GOVI On 02-August-07			jGovi	249.6300	250.2710	249.6275	250.2710	0.00
27/07/2007	GOVI On 01-November-07			jGovi	255.3200	255.9825	255.3245	255.9825	118.00
27/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	16497	18971	16497	18971	0.00
27/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	48692	44411	48692	44411	0.00
27/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	71587	75705	71587	75705	0.00
27/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	27877	25905	27877	25905	0.00
27/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	91275	97710	91275	97710	0.00
27/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	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
27/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	648	920	648	920	0.00
27/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	97403	91095	97403	91095	0.00
27/07/2007	ILBI On 07-February-08			Index Future	292.9200	292.9200	292.9200	292.9200	0.00
27/07/2007	ILBI On 02-August-07			Index Future	278.2200	278.2240	278.2240	278.2240	0.00
27/07/2007	ILBI On 01-November-07			Index Future	285.1500	285.1480	285.1480	285.1480	0.00
27/07/2007	J153 On 31-August-10			jSwap	10.0200	9.9640	0.0757	0.0741	0.00
27/07/2007	J157 On 15-September-15			jSwap	9.6300	9.5380	0.0222	0.0170	0.00
27/07/2007	J186 On 21-December-26			jSwap	8.8700	8.7630	0.1239	0.1154	0.00
27/07/2007	J201 On 22-December-14			jSwap	9.7200	9.6260	0.1164	0.1119	0.00
27/07/2007	J203 On 15-September-17			jSwap	9.4700	9.3670	0.1323	0.1259	0.00
27/07/2007	J204 On 21-December-18			jSwap	9.3700	9.2790	0.1297	0.1237	0.00
27/07/2007	J207 On 15-January-20			jSwap	9.2900	9.1960	0.0929	0.0867	0.00
27/07/2007	JBAR On 21-December-05			jBar	9.8800	9.8670	0.0000	0.0000	0.00
27/07/2007	JFRA On 07-February-08			jFra	10.3300	10.2640	0.0251	0.0250	0.00
27/07/2007	JFRA On 02-May-08			jFra	10.3800	10.2870	0.0268	0.0266	0.00
27/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9350	0.0242	0.0242	0.00
27/07/2007	JFRA On 23-August-07			jFra	10.0800	10.0740	0.0190	0.0190	0.00
27/07/2007	JFRA On 07-August-08			jFra	10.2600	10.1470	0.0249	0.0247	0.00
27/07/2007	JFRA On 01-November-07			jFra	10.2600	10.2110	0.0268	0.0267	0.00
27/07/2007	JFRA On 06-November-08			jFra	10.1500	10.0460	0.0247	0.0244	0.00
27/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18251	18193	18251	18193	0.00
27/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11329	11438	11329	11438	0.00
27/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17630	17545	17630	17545	0.00
27/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17304	17455	17304	17455	0.00
27/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5904	5924	5904	5924	0.00
27/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	993	1011	993	1011	0.00
27/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	104	106	104	106	0.00
27/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20279	20175	20279	20175	0.00
27/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20262	20425	20262	20425	0.00
27/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7209	7085	7209	7085	0.00
27/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
27/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22464	22366	22464	22366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22710	22863	22710	22863	0.00
27/07/2007	JN02 On 07-February-08			jNote	10.1000	10.0180	0.1802	0.1789	0.00
27/07/2007	JN02 On 02-May-08			jNote	10.0300	9.9530	0.1805	0.1793	0.00
27/07/2007	JN02 On 02-August-07			jNote	10.1600	10.0850	0.1829	0.1816	0.00
27/07/2007	JN02 On 01-November-07			jNote	10.1600	10.0790	0.1828	0.1815	0.00
27/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26346	25352	26346	25352	0.00
27/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6685	7172	6685	7172	0.00
27/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18534	17866	18534	17866	0.00
27/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16409	17127	16409	17127	0.00
27/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16387	15071	16387	15071	0.00
27/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	10	35	10	35	0.00
27/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23849	22748	23849	22748	0.00
27/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2966	3324	2966	3324	0.00
27/07/2007	JN05 On 07-February-08			jNote	9.7500	9.6560	0.3809	0.3781	0.00
27/07/2007	JN05 On 02-May-08			jNote	9.6900	9.5930	0.3790	0.3761	0.00
27/07/2007	JN05 On 02-August-07			jNote	9.8400	9.7590	0.3838	0.3814	0.00
27/07/2007	JN05 On 01-November-07			jNote	9.8100	9.7210	0.3827	0.3801	0.00
27/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33407	30763	33407	30763	0.00
27/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4256	5079	4256	5079	0.00
27/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	22107	20147	22107	20147	0.00
27/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13374	15005	13374	15005	0.00
27/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	22939	19893	22939	19893	0.00
27/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	0	4	0	4	0.00
27/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	32764	29928	32764	29928	0.00
27/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1311	1740	1311	1740	0.00
27/07/2007	JN10 On 07-February-08			jNote	9.2700	9.1640	0.5928	0.5884	0.00
27/07/2007	JN10 On 02-May-08			jNote	9.2100	9.1040	0.5912	0.5868	0.00
27/07/2007	JN10 On 02-August-07			jNote	9.3800	9.2700	0.5977	0.5933	0.00
27/07/2007	JN10 On 01-November-07			jNote	9.3300	9.2250	0.5959	0.5914	0.00
27/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	24864	20405	24864	20405	0.00
27/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	7351	9878	7351	9878	0.00
27/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	25904	21781	25904	21781	0.00
27/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	10835	13676	10835	13676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	23966	17290	23966	17290	0.00
27/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	0	13	0	13	0.00
27/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	24194	19044	24194	19044	0.00
27/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	2875	4622	2875	4622	0.00
27/07/2007	JROD On 31-January-08			jRod	9.7200	9.7050	0.0133	0.0128	0.00
27/07/2007	JROD On 29-February-08			jRod	9.9100	9.8900	0.0145	0.0139	0.00
27/07/2007	JROD On 31-March-08			jRod	10.0700	10.0400	0.0156	0.0150	0.00
27/07/2007	JROD On 31-July-07			jRod	8.9600	8.9560	0.0032	0.0027	0.00
27/07/2007	JROD On 31-August-07			jRod	9.2500	9.2530	0.0038	0.0034	0.00
27/07/2007	JROD On 28-September-07			jRod	9.5400	9.5510	0.0044	0.0040	0.00
27/07/2007	JROD On 31-October-07			jRod	9.4300	9.4340	0.0078	0.0074	0.00
27/07/2007	JROD On 30-November-07			jRod	9.7000	9.7030	0.0090	0.0086	0.00
27/07/2007	JROD On 31-December-07			jRod	9.9100	9.9050	0.0100	0.0096	0.00
27/07/2007	OTH1 On 07-February-08			Index Future	258.7600	258.7630	258.7630	258.7630	0.00
27/07/2007	OTH1 On 02-August-07			Index Future	243.7700	244.3280	243.7710	244.3280	15.00
27/07/2007	OTH1 On 01-November-07			Index Future	249.3300	249.9040	249.3340	249.9040	0.00
27/07/2007	R153 On 07-February-08			Bond Future	9.2200	9.0800	114.3270	114.6439	0.00
27/07/2007	R153 On 02-May-08			Bond Future	9.1000	8.9500	110.3650	110.6885	0.00
27/07/2007	R153 On 02-August-07			Bond Future	9.2200	9.1500	115.5327	115.7277	1,451.00
27/07/2007	R153 On 01-November-07			Bond Future	9.2400	9.1450	111.5210	111.7529	0.00
27/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2364	3008	2364	3008	0.00
27/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25280	22755	25280	22755	0.00
27/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	9210	10834	9210	10834	0.00
27/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11366	9755	11366	9755	0.00
27/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	225	609	225	609	0.00
27/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	6368	4802	6368	4802	0.00
27/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	488	678	488	678	0.00
27/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	26218	24089	26218	24089	0.00
27/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	9	50	9	50	0.00
27/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	11774	9865	11774	9865	0.00
27/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	41889	39939	41889	39939	0.00
27/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	3	22	3	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	13180	11249	13180	11249	0.00
27/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1485	1936	1485	1936	0.00
27/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	30439	27721	30439	27721	0.00
27/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	20268	18318	20268	18318	0.00
27/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	191	279	191	279	0.00
27/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	32576	30344	32576	30344	0.00
27/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	1	9	1	9	0.00
27/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	14591	12649	14591	12649	0.00
27/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	893	1193	893	1193	0.00
27/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	35927	33059	35927	33059	0.00
27/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	66	102	66	102	0.00
27/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	39155	36871	39155	36871	0.00
27/07/2007	R157 On 07-February-08			Bond Future	8.5500	8.4700	132.7978	133.2833	343.00
27/07/2007	R157 On 02-May-08			Bond Future	8.4900	8.4200	128.9150	129.3580	0.00
27/07/2007	R157 On 02-August-07			Bond Future	8.5700	8.5100	133.6842	134.0936	11.00
27/07/2007	R157 On 01-November-07			Bond Future	8.5700	8.5000	129.7067	130.1392	250.00
27/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6097	7136	6097	7136	0.00
27/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	58824	55009	58824	55009	0.00
27/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	24264	26646	24264	26646	0.00
27/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	23633	21585	23633	21585	0.00
27/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	57491	53397	57491	53397	35.00
27/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	2528	4556	2528	4556	0.00
27/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	7306	5240	7306	5240	0.00
27/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1645	2111	1645	2111	0.00
27/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	57306	53447	57306	53447	0.00
27/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	10292	13882	10292	13882	0.00
27/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	1481	977	1481	977	0.00
27/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	94234	90140	94234	90140	0.00
27/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3565	4251	3565	4251	0.00
27/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	73468	69300	73468	69300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	620	831	620	831	0.00
27/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73997	69883	73997	69883	0.00
27/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1959	2384	1959	2384	0.00
27/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	89333	84903	89333	84903	0.00
27/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	13057	16848	13057	16848	0.00
27/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	879	576	879	576	0.00
27/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	16017	19943	16017	19943	0.00
27/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	484	316	484	316	0.00
27/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	28860	32947	28860	32947	0.00
27/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	23	16	23	16	0.00
27/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	620	831	620	831	0.00
27/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73997	69883	73997	69883	0.00
27/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	202	283	202	283	0.00
27/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	91607	87363	91607	87363	0.00
27/07/2007	R186 On 07-February-08			Bond Future	8.2000	8.1700	123.3840	123.7167	0.00
27/07/2007	R186 On 02-May-08			Bond Future	8.1400	8.1100	126.3710	126.7043	0.00
27/07/2007	R186 On 02-August-07			Bond Future	8.2900	8.2650	122.4600	122.7376	5.00
27/07/2007	R186 On 01-November-07			Bond Future	8.2500	8.2250	125.4001	125.6774	0.00
27/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	18307	19453	18307	19453	0.00
27/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	69702	67519	69702	67519	0.00
27/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	35647	37274	35647	37274	0.00
27/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	51321	49614	51321	49614	0.00
27/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	5265	7057	5265	7057	0.00
27/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	9711	8728	9711	8728	0.00
27/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3623	4016	3623	4016	0.00
27/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	91179	88798	91179	88798	0.00
27/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	11202	12007	11202	12007	0.00
27/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	92566	90043	92566	90043	0.00
27/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	6394	6919	6394	6919	0.00
27/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	118793	115991	118793	115991	0.00
27/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1414	1599	1414	1599	0.00
27/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	120266	117678	120266	117678	0.00
27/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	19241	21935	19241	21935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	1700	1619	1700	1619	0.00
27/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	23911	26671	23911	26671	0.00
27/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	968	952	968	952	0.00
27/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	28816	31605	28816	31605	0.00
27/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	510	522	510	522	0.00
27/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	49416	52199	49416	52199	0.00
27/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	20	27	20	27	0.00
27/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	471	546	471	546	0.00
27/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	151752	149052	151752	149052	0.00
27/07/2007	R196 On 07-February-08			Bond Future	9.3000	9.2080	105.2353	105.3206	0.00
27/07/2007	R196 On 02-May-08			Bond Future	9.1900	9.0970	102.4592	102.5319	0.00
27/07/2007	R196 On 02-August-07			Bond Future	9.5100	9.4530	105.0262	105.1135	0.00
27/07/2007	R196 On 01-November-07			Bond Future	9.4100	9.3360	102.5382	102.6284	0.00
27/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2699	3007	2699	3007	0.00
27/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8060	7515	8060	7515	0.00
27/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3458	3800	3458	3800	0.00
27/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4937	4551	4937	4551	0.00
27/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	11016	10142	11016	10142	0.00
27/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	773	953	773	953	0.00
27/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	8865	8142	8865	8142	0.00
27/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1970	2217	1970	2217	0.00
27/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9804	9198	9804	9198	0.00
27/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	375	478	375	478	0.00
27/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11556	10756	11556	10756	0.00
27/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1399	1591	1399	1591	0.00
27/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11716	11055	11716	11055	0.00
27/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	14656	13782	14656	13782	0.00
27/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	165	217	165	217	0.00
27/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14448	13598	14448	13598	0.00
27/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	18314	17440	18314	17440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R201 On 07-February-08			Bond Future	8.5000	8.4050	102.5532	103.0190	0.00
27/07/2007	R201 On 02-May-08			Bond Future	8.4000	8.3100	105.0330	105.4895	0.00
27/07/2007	R201 On 02-August-07			Bond Future	8.6200	8.5450	101.8046	102.2106	0.00
27/07/2007	R201 On 01-November-07			Bond Future	8.5700	8.4900	104.2271	104.6509	91.00
27/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5555	6651	5555	6651	0.00
27/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	44939	41377	44939	41377	0.00
27/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	21784	24418	21784	24418	0.00
27/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	16742	14810	16742	14810	0.00
27/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	1168	2690	1168	2690	0.00
27/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	7673	5136	7673	5136	0.00
27/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1595	2108	1595	2108	0.00
27/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	46120	42396	46120	42396	0.00
27/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	651	900	651	900	0.00
27/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	59241	55252	59241	55252	0.00
27/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3323	4063	3323	4063	0.00
27/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	56352	52435	56352	52435	0.00
27/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	6125	9402	6125	9402	0.00
27/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	1817	1035	1817	1035	0.00
27/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	8108	11667	8108	11667	0.00
27/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	1120	619	1120	619	0.00
27/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	10314	14073	10314	14073	0.00
27/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	655	353	655	353	0.00
27/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	20299	24338	20299	24338	0.00
27/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	44	24	44	24	0.00
27/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	233	338	233	338	0.00
27/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	73126	68993	73126	68993	0.00
27/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1875	2344	1875	2344	0.00
27/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	68773	64584	68773	64584	0.00
27/07/2007	R203 On 07-February-08			Bond Future	8.4100	8.3200	102.3807	102.9312	0.00
27/07/2007	R203 On 02-May-08			Bond Future	8.3100	8.2400	100.7861	101.2355	0.00
27/07/2007	R203 On 02-August-07			Bond Future	8.5000	8.4350	101.5633	101.9948	0.00
27/07/2007	R203 On 01-November-07			Bond Future	8.4600	8.3850	99.8084	100.2678	0.00
27/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4613	5586	4613	5586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	65328	60796	65328	60796	0.00
27/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	21867	24161	21867	24161	0.00
27/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25717	23517	25717	23517	0.00
27/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	4369	7197	4369	7197	0.00
27/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	4369	2881	4369	2881	0.00
27/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	931	1250	931	1250	0.00
27/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	66082	61807	66082	61807	0.00
27/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	13777	17838	13777	17838	0.00
27/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	653	399	653	399	0.00
27/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	16724	20900	16724	20900	0.00
27/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	356	217	356	217	0.00
27/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	19777	24023	19777	24023	0.00
27/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	178	109	178	109	0.00
27/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	32384	36698	32384	36698	0.00
27/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	6	4	6	4	0.00
27/07/2007	R204 On 07-February-08			Bond Future	8.3900	8.3150	98.3980	98.9179	0.00
27/07/2007	R204 On 02-May-08			Bond Future	8.3200	8.2450	100.7730	101.2894	0.00
27/07/2007	R204 On 02-August-07			Bond Future	8.4900	8.4250	97.4821	97.9408	0.00
27/07/2007	R204 On 01-November-07			Bond Future	8.4500	8.3800	99.7966	100.2861	0.00
27/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10174	11483	10174	11483	0.00
27/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	74316	70426	74316	70426	0.00
27/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	23118	25738	23118	25738	0.00
27/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27937	25393	27937	25393	0.00
27/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	5866	8977	5866	8977	0.00
27/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	5163	3688	5163	3688	0.00
27/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3441	4164	3441	4164	0.00
27/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	72776	68603	72776	68603	0.00
27/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	15625	19891	15625	19891	0.00
27/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	1004	684	1004	684	0.00
27/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	18655	23050	18655	23050	0.00
27/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	597	407	597	407	0.00
27/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	21817	26296	21817	26296	0.00
27/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	339	232	339	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	35016	39597	35016	39597	0.00
27/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	21	16	21	16	0.00
27/07/2007	R206 On 07-February-08			Bond Future	8.4800	8.3850	96.0765	96.5009	0.00
27/07/2007	R206 On 02-May-08			Bond Future	8.3800	8.2850	98.3915	98.8056	0.00
27/07/2007	R206 On 02-August-07			Bond Future	8.6200	8.5400	95.0139	95.3907	0.00
27/07/2007	R206 On 01-November-07			Bond Future	8.5600	8.4800	97.2921	97.6596	0.00
27/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4542	5527	4542	5527	0.00
27/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	37756	34497	37756	34497	0.00
27/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14130	16125	14130	16125	0.00
27/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	19802	17656	19802	17656	0.00
27/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	12	92	12	92	0.00
27/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	17592	13905	17592	13905	0.00
27/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1221	1638	1221	1638	0.00
27/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	39255	35997	39255	35997	0.00
27/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	41985	38218	41985	38218	0.00
27/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	0	1	0	1	0.00
27/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	29689	25922	29689	25922	0.00
27/07/2007	R207 On 07-February-08			Bond Future	8.3300	8.2670	92.4828	92.9291	0.00
27/07/2007	R207 On 02-May-08			Bond Future	8.2700	8.2150	94.6826	95.0703	0.00
27/07/2007	R207 On 02-August-07			Bond Future	8.4300	8.3750	91.4597	91.8540	61.00
27/07/2007	R207 On 01-November-07			Bond Future	8.3900	8.3200	93.6299	94.1290	0.00
27/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4741	5538	4741	5538	0.00
27/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	65926	62260	65926	62260	0.00
27/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25324	27374	25324	27374	0.00
27/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	26731	24905	26731	24905	0.00
27/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	6968	10173	6968	10173	0.00
27/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1983	1246	1983	1246	0.00
27/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1094	1477	1094	1477	0.00
27/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	67350	62741	67350	62741	0.00
27/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	19132	23032	19132	23032	0.00
27/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	105	62	105	62	0.00
27/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	22531	26458	22531	26458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	39	24	39	24	0.00
27/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	25951	29888	25951	29888	0.00
27/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	13	8	13	8	0.00
27/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	39542	43485	39542	43485	0.00
27/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R209 On 07-February-08			Bond Future	7.9100	7.8900	83.6743	83.8648	0.00
27/07/2007	R209 On 02-May-08			Bond Future	7.8600	7.8400	82.5706	82.7146	0.00
27/07/2007	R209 On 02-August-07			Bond Future	7.9900	7.9750	82.7211	82.8621	635.00
27/07/2007	R209 On 01-November-07			Bond Future	7.9600	7.9400	81.5276	81.6694	0.00
27/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	4874	5173	4874	5173	0.00
27/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	99403	97797	99403	97797	0.00
27/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	32507	33268	32507	33268	0.00
27/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	42677	41998	42677	41998	0.00
27/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	74703	73292	74703	73292	0.00
27/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	861	947	861	947	0.00
27/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	99858	98525	99858	98525	0.00
27/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	102489	101079	102489	101079	0.00
27/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	131695	130285	131695	130285	0.00
27/07/2007	TRT1 On 07-February-08			Index Future	261.5900	261.5940	261.5940	261.5940	0.00
27/07/2007	TRT1 On 02-August-07			Index Future	246.6000	247.2340	246.6010	247.2340	500.00
27/07/2007	TRT1 On 01-November-07			Index Future	252.2300	252.8760	252.2280	252.8760	0.00
30/07/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.3378	7.3906	7.3378	4,601.00
30/07/2007	\$ / R On 17-September-07			Currency Future	7.2000	7.1491	7.1976	7.1491	1,855.00
30/07/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.2405	7.2912	7.2405	13,785.00
30/07/2007	ALBI On 07-February-08			Index Future	261.8600	263.6310	261.8550	263.6310	0.00
30/07/2007	ALBI On 02-August-07			Index Future	248.6600	250.4040	248.6560	250.4040	0.00
30/07/2007	ALBI On 01-November-07			Index Future	254.8300	256.6360	254.8290	256.6360	0.00
30/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	89023	103917	89023	103917	0.00
30/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	10473	7607	10473	7607	0.00
30/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	74	0	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	53440	36034	53440	36034	0.00
30/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	30110	41512	30110	41512	0.00
30/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	21820	15152	21820	15152	0.00
30/07/2007	CRD1 On 07-February-08			Index Future	113.9300	114.6230	113.9300	114.6230	0.00
30/07/2007	CRD1 On 02-August-07			Index Future	107.1200	107.0720	107.1190	107.0720	10.00
30/07/2007	CRD1 On 01-November-07			Index Future	109.5600	109.5160	109.5640	109.5160	0.00
30/07/2007	GOVI On 07-February-08			jGovi	261.9600	261.7805	261.9645	261.7805	80.00
30/07/2007	GOVI On 02-May-08			jGovi	268.3600	268.3710	268.3580	268.3710	0.00
30/07/2007	GOVI On 02-August-07			jGovi	249.8000	249.6275	249.8030	249.6275	0.00
30/07/2007	GOVI On 01-November-07			jGovi	255.5000	255.3245	255.5035	255.3245	118.00
30/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	16916	16497	16916	16497	0.00
30/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	47271	48692	47271	48692	0.00
30/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	71269	71587	71269	71587	0.00
30/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	27689	27877	27689	27877	0.00
30/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	93030	91275	93030	91275	0.00
30/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
30/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	648	648	648	648	0.00
30/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	95613	97403	95613	97403	0.00
30/07/2007	ILBI On 07-February-08			Index Future	292.0700	292.9200	292.0700	292.9200	0.00
30/07/2007	ILBI On 02-August-07			Index Future	277.3500	278.2240	277.3480	278.2240	0.00
30/07/2007	ILBI On 01-November-07			Index Future	284.2300	285.1480	284.2340	285.1480	0.00
30/07/2007	J153 On 31-August-10			jSwap	10.0300	10.0200	0.0761	0.0757	0.00
30/07/2007	J157 On 15-September-15			jSwap	9.6200	9.6280	0.0218	0.0222	0.00
30/07/2007	J186 On 21-December-26			jSwap	8.8700	8.8650	0.1246	0.1239	0.00
30/07/2007	J201 On 22-December-14			jSwap	9.7100	9.7160	0.1162	0.1164	0.00
30/07/2007	J203 On 15-September-17			jSwap	9.4500	9.4700	0.1308	0.1323	0.00
30/07/2007	J204 On 21-December-18			jSwap	9.3600	9.3740	0.1291	0.1297	0.00
30/07/2007	J207 On 15-January-20			jSwap	9.2900	9.2870	0.0929	0.0929	0.00
30/07/2007	JBAR On 21-December-05			jBar	9.8800	9.8750	0.0000	0.0000	0.00
30/07/2007	JFRA On 07-February-08			jFra	10.3500	10.3310	0.0252	0.0251	0.00
30/07/2007	JFRA On 02-May-08			jFra	10.4000	10.3780	0.0269	0.0268	0.00
30/07/2007	JFRA On 02-August-07			jFra	9.9100	9.9270	0.0241	0.0242	0.00
30/07/2007	JFRA On 23-August-07			jFra	10.0800	10.0820	0.0190	0.0190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	JFRA On 07-August-08			jFra	10.2400	10.2570	0.0249	0.0249	0.00
30/07/2007	JFRA On 01-November-07			jFra	10.2700	10.2590	0.0268	0.0268	0.00
30/07/2007	JFRA On 06-November-08			jFra	10.1500	10.1490	0.0247	0.0247	0.00
30/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18163	18251	18163	18251	0.00
30/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11202	11329	11202	11329	0.00
30/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17563	17630	17563	17630	0.00
30/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17183	17304	17183	17304	0.00
30/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5851	5904	5851	5904	0.00
30/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
30/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	975	993	975	993	0.00
30/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	90	104	90	104	0.00
30/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20173	20279	20173	20279	0.00
30/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20207	20262	20207	20262	0.00
30/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7246	7209	7246	7209	0.00
30/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
30/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22394	22464	22394	22464	0.00
30/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22635	22710	22635	22710	0.00
30/07/2007	JN02 On 07-February-08			jNote	10.1100	10.1020	0.1805	0.1802	0.00
30/07/2007	JN02 On 02-May-08			jNote	10.0400	10.0300	0.1807	0.1805	0.00
30/07/2007	JN02 On 02-August-07			jNote	10.1700	10.1600	0.1830	0.1829	0.00
30/07/2007	JN02 On 01-November-07			jNote	10.1700	10.1610	0.1830	0.1828	0.00
30/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	26399	26346	26399	26346	0.00
30/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6526	6685	6526	6685	0.00
30/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	18560	18534	18560	18534	0.00
30/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16202	16409	16202	16409	0.00
30/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16485	16387	16485	16387	0.00
30/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	0	10	0	10	0.00
30/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23877	23849	23877	23849	0.00
30/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2816	2966	2816	2966	0.00
30/07/2007	JN05 On 07-February-08			jNote	9.7400	9.7460	0.3807	0.3809	0.00
30/07/2007	JN05 On 02-May-08			jNote	9.6800	9.6850	0.3787	0.3790	0.00
30/07/2007	JN05 On 02-August-07			jNote	9.8400	9.8380	0.3839	0.3838	0.00
30/07/2007	JN05 On 01-November-07			jNote	9.8100	9.8060	0.3827	0.3827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	33261	33407	33261	33407	0.00
30/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4194	4256	4194	4256	0.00
30/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	21903	22107	21903	22107	0.00
30/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13368	13374	13368	13374	0.00
30/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	23052	22939	23052	22939	0.00
30/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
30/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	32789	32764	32789	32764	0.00
30/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1227	1311	1227	1311	0.00
30/07/2007	JN10 On 07-February-08			jNote	9.2500	9.2740	0.5915	0.5928	0.00
30/07/2007	JN10 On 02-May-08			jNote	9.1900	9.2130	0.5901	0.5912	0.00
30/07/2007	JN10 On 02-August-07			jNote	9.3500	9.3760	0.5963	0.5977	0.00
30/07/2007	JN10 On 01-November-07			jNote	9.3100	9.3340	0.5945	0.5959	0.00
30/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	23613	24864	23613	24864	0.00
30/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	7815	7351	7815	7351	0.00
30/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	24864	25904	24864	25904	0.00
30/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	11328	10835	11328	10835	0.00
30/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	22321	23966	22321	23966	0.00
30/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	0	0	0	0	0.00
30/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	22782	24194	22782	24194	0.00
30/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3112	2875	3112	2875	0.00
30/07/2007	JROD On 31-January-08			jRod	9.7100	9.7150	0.0128	0.0133	0.00
30/07/2007	JROD On 29-February-08			jRod	9.9100	9.9070	0.0141	0.0145	0.00
30/07/2007	JROD On 31-March-08			jRod	10.0700	10.0680	0.0152	0.0156	0.00
30/07/2007	JROD On 31-July-07			jRod	8.9600	8.9550	0.0000	0.0032	0.00
30/07/2007	JROD On 31-August-07			jRod	9.2300	9.2450	0.0033	0.0038	0.00
30/07/2007	JROD On 28-September-07			jRod	9.5100	9.5360	0.0039	0.0044	0.00
30/07/2007	JROD On 31-October-07			jRod	9.4200	9.4270	0.0073	0.0078	0.00
30/07/2007	JROD On 30-November-07			jRod	9.6900	9.6990	0.0085	0.0090	0.00
30/07/2007	JROD On 31-December-07			jRod	9.9000	9.9080	0.0096	0.0100	0.00
30/07/2007	OTH1 On 07-February-08			Index Future	256.9000	258.7630	256.9040	258.7630	0.00
30/07/2007	OTH1 On 02-August-07			Index Future	244.0400	243.7710	244.0350	243.7710	15.00
30/07/2007	OTH1 On 01-November-07			Index Future	249.6000	249.3340	249.6040	249.3340	0.00
30/07/2007	R153 On 07-February-08			Bond Future	9.2500	9.2150	114.2568	114.3270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R153 On 02-May-08			Bond Future	9.1300	9.1000	110.3004	110.3650	0.00
30/07/2007	R153 On 02-August-07			Bond Future	9.2500	9.2200	115.4493	115.5327	1,274.00
30/07/2007	R153 On 01-November-07			Bond Future	9.2700	9.2350	111.4438	111.5210	177.00
30/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2193	2364	2193	2364	0.00
30/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25811	25280	25811	25280	0.00
30/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8855	9210	8855	9210	0.00
30/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11656	11366	11656	11366	0.00
30/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	24	225	24	225	0.00
30/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	7001	6368	7001	6368	0.00
30/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	408	488	408	488	0.00
30/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	26910	26218	26910	26218	0.00
30/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	0	9	0	9	0.00
30/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	12600	11774	12600	11774	0.00
30/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	42723	41889	42723	41889	0.00
30/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	0	3	0	3	0.00
30/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	14011	13180	14011	13180	0.00
30/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1363	1485	1363	1485	0.00
30/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	31020	30439	31020	30439	0.00
30/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	21102	20268	21102	20268	0.00
30/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	154	191	154	191	0.00
30/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33310	32576	33310	32576	0.00
30/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	0	1	0	1	0.00
30/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	15424	14591	15424	14591	0.00
30/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	810	893	810	893	0.00
30/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36547	35927	36547	35927	0.00
30/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	51	66	51	66	0.00
30/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	39912	39155	39912	39155	0.00
30/07/2007	R157 On 07-February-08			Bond Future	8.5400	8.5450	132.8624	132.7978	343.00
30/07/2007	R157 On 02-May-08			Bond Future	8.4800	8.4900	128.9781	128.9150	0.00
30/07/2007	R157 On 02-August-07			Bond Future	8.5600	8.5700	133.7523	133.6842	0.00
30/07/2007	R157 On 01-November-07			Bond Future	8.5600	8.5650	129.7732	129.7067	261.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	6099	6097	6099	6097	0.00
30/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	58180	58824	58180	58824	0.00
30/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	24461	24264	24461	24264	0.00
30/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	23198	23633	23198	23633	0.00
30/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	1558	2528	1558	2528	0.00
30/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5655	7306	5655	7306	0.00
30/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1603	1645	1603	1645	0.00
30/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	56600	57306	56600	57306	0.00
30/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	56810	57491	56810	57491	35.00
30/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	9987	10292	9987	10292	0.00
30/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	495	1481	495	1481	0.00
30/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	93553	94234	93553	94234	0.00
30/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3553	3565	3553	3565	0.00
30/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	72811	73468	72811	73468	0.00
30/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	594	620	594	620	0.00
30/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73306	73997	73306	73997	0.00
30/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1944	1959	1944	1959	0.00
30/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	88672	89333	88672	89333	0.00
30/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	13065	13057	13065	13057	0.00
30/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	206	879	206	879	0.00
30/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	16288	16017	16288	16017	0.00
30/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	74	484	74	484	0.00
30/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	29518	28860	29518	28860	0.00
30/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	0	23	0	23	0.00
30/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	594	620	594	620	0.00
30/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73306	73997	73306	73997	0.00
30/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	189	202	189	202	0.00
30/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	90930	91607	90930	91607	0.00
30/07/2007	R186 On 07-February-08			Bond Future	8.1800	8.2000	123.6057	123.3840	0.00
30/07/2007	R186 On 02-May-08			Bond Future	8.1200	8.1400	126.5931	126.3710	0.00
30/07/2007	R186 On 02-August-07			Bond Future	8.2700	8.2900	122.6820	122.4600	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R186 On 01-November-07			Bond Future	8.2300	8.2500	125.6218	125.4001	0.00
30/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	18744	18307	18744	18307	0.00
30/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	67922	69702	67922	69702	0.00
30/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	36446	35647	36446	35647	0.00
30/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	49899	51321	49899	51321	0.00
30/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	4111	5265	4111	5265	0.00
30/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6337	9711	6337	9711	0.00
30/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3670	3623	3670	3623	0.00
30/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	89008	91179	89008	91179	0.00
30/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	11467	11202	11467	11202	0.00
30/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	90615	92566	90615	92566	0.00
30/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	6539	6394	6539	6394	0.00
30/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	116721	118793	116721	118793	0.00
30/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1415	1414	1415	1414	0.00
30/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	118050	120266	118050	120266	0.00
30/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	20136	19241	20136	19241	0.00
30/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	376	1700	376	1700	0.00
30/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	25302	23911	25302	23911	0.00
30/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	140	968	140	968	0.00
30/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	30571	28816	30571	28816	0.00
30/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	44	510	44	510	0.00
30/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	51617	49416	51617	49416	0.00
30/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	0	20	0	20	0.00
30/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	464	471	464	471	0.00
30/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	149526	151752	149526	151752	0.00
30/07/2007	R196 On 07-February-08			Bond Future	9.3300	9.2950	105.2049	105.2353	0.00
30/07/2007	R196 On 02-May-08			Bond Future	9.2200	9.1910	102.4375	102.4592	0.00
30/07/2007	R196 On 02-August-07			Bond Future	9.5400	9.5140	104.9890	105.0262	0.00
30/07/2007	R196 On 01-November-07			Bond Future	9.4400	9.4100	102.4979	102.5382	0.00
30/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2565	2699	2565	2699	0.00
30/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8230	8060	8230	8060	0.00
30/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3340	3458	3340	3458	0.00
30/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	5036	4937	5036	4937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	11388	11016	11388	11016	0.00
30/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	675	773	675	773	0.00
30/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9169	8865	9169	8865	0.00
30/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1860	1970	1860	1970	0.00
30/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9998	9804	9998	9804	0.00
30/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	318	375	318	375	0.00
30/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11901	11556	11901	11556	0.00
30/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1312	1399	1312	1399	0.00
30/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11933	11716	11933	11716	0.00
30/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	15028	14656	15028	14656	0.00
30/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	135	165	135	165	0.00
30/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14821	14448	14821	14448	0.00
30/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	18686	18314	18686	18314	0.00
30/07/2007	R201 On 07-February-08			Bond Future	8.4900	8.4950	102.6048	102.5532	0.00
30/07/2007	R201 On 02-May-08			Bond Future	8.3900	8.4000	105.0836	105.0330	0.00
30/07/2007	R201 On 02-August-07			Bond Future	8.6100	8.6200	101.8586	101.8046	0.00
30/07/2007	R201 On 01-November-07			Bond Future	8.5600	8.5700	104.2800	104.2271	91.00
30/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5560	5555	5560	5555	0.00
30/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	44427	44939	44427	44939	0.00
30/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	21962	21784	21962	21784	0.00
30/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	16413	16742	16413	16742	0.00
30/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	5653	6125	5653	6125	0.00
30/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	805	1817	805	1817	0.00
30/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1555	1595	1555	1595	0.00
30/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	45552	46120	45552	46120	0.00
30/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	556	1168	556	1168	0.00
30/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6522	7673	6522	7673	0.00
30/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	624	651	624	651	0.00
30/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	58686	59241	58686	59241	0.00
30/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3314	3323	3314	3323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	55828	56352	55828	56352	0.00
30/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	7895	8108	7895	8108	0.00
30/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	367	1120	367	1120	0.00
30/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	10348	10314	10348	10314	0.00
30/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	149	655	149	655	0.00
30/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	20796	20299	20796	20299	0.00
30/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	1	44	1	44	0.00
30/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	219	233	219	233	0.00
30/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	72583	73126	72583	73126	0.00
30/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1862	1875	1862	1875	0.00
30/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	68244	68773	68244	68773	0.00
30/07/2007	R203 On 07-February-08			Bond Future	8.4000	8.4050	102.4452	102.3807	0.00
30/07/2007	R203 On 02-May-08			Bond Future	8.3000	8.3100	100.8501	100.7861	0.00
30/07/2007	R203 On 02-August-07			Bond Future	8.4900	8.5000	101.6295	101.5633	0.00
30/07/2007	R203 On 01-November-07			Bond Future	8.4500	8.4550	99.8739	99.8084	0.00
30/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4608	4613	4608	4613	0.00
30/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64678	65328	64678	65328	0.00
30/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	22052	21867	22052	21867	0.00
30/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25262	25717	25262	25717	0.00
30/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	3433	4369	3433	4369	0.00
30/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2770	4369	2770	4369	0.00
30/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	898	931	898	931	0.00
30/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	65395	66082	65395	66082	0.00
30/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	13913	13777	13913	13777	0.00
30/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	128	653	128	653	0.00
30/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	17075	16724	17075	16724	0.00
30/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	44	356	44	356	0.00
30/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	20274	19777	20274	19777	0.00
30/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	13	178	13	178	0.00
30/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	33041	32384	33041	32384	0.00
30/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	0	6	0	6	0.00
30/07/2007	R204 On 07-February-08			Bond Future	8.3800	8.3900	98.4671	98.3980	0.00
30/07/2007	R204 On 02-May-08			Bond Future	8.3100	8.3200	100.8416	100.7730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R204 On 02-August-07			Bond Future	8.4800	8.4900	97.5525	97.4821	0.00
30/07/2007	R204 On 01-November-07			Bond Future	8.4400	8.4500	99.8664	99.7966	0.00
30/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10146	10174	10146	10174	0.00
30/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	73597	74316	73597	74316	0.00
30/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	23314	23118	23314	23118	0.00
30/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27447	27937	27447	27937	0.00
30/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	4640	5866	4640	5866	0.00
30/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	3233	5163	3233	5163	0.00
30/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3346	3441	3346	3441	0.00
30/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	71983	72776	71983	72776	0.00
30/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	15560	15625	15560	15625	0.00
30/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	236	1004	236	1004	0.00
30/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	18858	18655	18858	18655	0.00
30/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	97	597	97	597	0.00
30/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	22217	21817	22217	21817	0.00
30/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	36	339	36	339	0.00
30/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	35699	35016	35699	35016	0.00
30/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	0	21	0	21	0.00
30/07/2007	R206 On 07-February-08			Bond Future	8.4700	8.4800	96.1211	96.0765	0.00
30/07/2007	R206 On 02-May-08			Bond Future	8.3700	8.3800	98.4350	98.3915	0.00
30/07/2007	R206 On 02-August-07			Bond Future	8.6100	8.6200	95.0609	95.0139	0.00
30/07/2007	R206 On 01-November-07			Bond Future	8.5500	8.5600	97.3380	97.2921	0.00
30/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4548	4542	4548	4542	0.00
30/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	37317	37756	37317	37756	0.00
30/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14239	14130	14239	14130	0.00
30/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	19476	19802	19476	19802	0.00
30/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	0	12	0	12	0.00
30/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	17111	17592	17111	17592	0.00
30/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1191	1221	1191	1221	0.00
30/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	38766	39255	38766	39255	0.00
30/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	41515	41985	41515	41985	0.00
30/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	29219	29689	29219	29689	0.00
30/07/2007	R207 On 07-February-08			Bond Future	8.3300	8.3300	92.4828	92.4828	0.00
30/07/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
30/07/2007	R207 On 02-August-07			Bond Future	8.4300	8.4300	91.4597	91.4597	61.00
30/07/2007	R207 On 01-November-07			Bond Future	8.3900	8.3900	93.6299	93.6299	0.00
30/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4633	4741	4633	4741	0.00
30/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	65818	65926	65818	65926	0.00
30/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25184	25324	25184	25324	0.00
30/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	26591	26731	26591	26731	0.00
30/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	5987	6968	5987	6968	0.00
30/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	1002	1983	1002	1983	0.00
30/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	1017	1094	1017	1094	0.00
30/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	67272	67350	67272	67350	0.00
30/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	19034	19132	19034	19132	0.00
30/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	7	105	7	105	0.00
30/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	22492	22531	22492	22531	0.00
30/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	1	39	1	39	0.00
30/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	25937	25951	25937	25951	0.00
30/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	0	13	0	13	0.00
30/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	39542	39542	39542	39542	0.00
30/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R209 On 07-February-08			Bond Future	7.8900	7.9100	83.8648	83.6743	0.00
30/07/2007	R209 On 02-May-08			Bond Future	7.8400	7.8550	82.7627	82.5706	0.00
30/07/2007	R209 On 02-August-07			Bond Future	7.9700	7.9900	82.9092	82.7211	635.00
30/07/2007	R209 On 01-November-07			Bond Future	7.9400	7.9550	81.7168	81.5276	0.00
30/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5000	4874	5000	4874	0.00
30/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	97625	99403	97625	99403	0.00
30/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	33236	32507	33236	32507	0.00
30/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	41484	42677	41484	42677	0.00
30/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	72821	74703	72821	74703	0.00
30/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	867	861	867	861	0.00
30/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	97972	99858	97972	99858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	100608	102489	100608	102489	0.00
30/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	129814	131695	129814	131695	0.00
30/07/2007	TRT1 On 07-February-08			Index Future	259.8500	261.5940	259.8480	261.5940	0.00
30/07/2007	TRT1 On 02-August-07			Index Future	246.7800	246.6010	246.7760	246.6010	500.00
30/07/2007	TRT1 On 01-November-07			Index Future	252.4100	252.2280	252.4080	252.2280	0.00
31/07/2007	\$ / R On 17-March-08			Currency Future	7.3500	7.3906	7.3473	7.3906	4,601.00
31/07/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.1976	7.1563	7.1976	2,220.00
31/07/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2912	7.2491	7.2912	16,185.00
31/07/2007	ALBI On 07-February-08			Index Future	261.9000	261.8550	261.9020	261.8550	0.00
31/07/2007	ALBI On 02-August-07			Index Future	248.7000	248.6560	248.6960	248.6560	0.00
31/07/2007	ALBI On 01-November-07			Index Future	254.8900	254.8290	254.8890	254.8290	0.00
31/07/2007	ALBI On 07-February-08	254.00	Call	Index Future	89333	89023	89333	89023	0.00
31/07/2007	ALBI On 07-February-08	254.00	Put	Index Future	10313	10473	10313	10473	0.00
31/07/2007	ALBI On 02-August-07	254.00	Call	Index Future	0	0	0	0	0.00
31/07/2007	ALBI On 02-August-07	254.00	Put	Index Future	53040	53440	53040	53440	0.00
31/07/2007	ALBI On 01-November-07	254.00	Call	Index Future	30309	30110	30309	30110	0.00
31/07/2007	ALBI On 01-November-07	254.00	Put	Index Future	21419	21820	21419	21820	0.00
31/07/2007	CRD1 On 07-February-08			Index Future	113.9600	113.9300	113.9610	113.9300	0.00
31/07/2007	CRD1 On 02-August-07			Index Future	107.1000	107.1190	107.0970	107.1190	10.00
31/07/2007	CRD1 On 01-November-07			Index Future	109.5400	109.5640	109.5410	109.5640	0.00
31/07/2007	GOVI On 07-February-08			jGovi	262.1700	261.9645	262.1660	261.9645	60.00
31/07/2007	GOVI On 02-May-08			jGovi	268.3800	268.3580	268.3840	268.3580	0.00
31/07/2007	GOVI On 02-August-07			jGovi	249.7500	249.8030	249.7450	249.8030	0.00
31/07/2007	GOVI On 01-November-07			jGovi	255.4400	255.5035	255.4430	255.5035	118.00
31/07/2007	GOVI On 07-February-08	265.00	Call	jGovi	17553	16916	17553	16916	0.00
31/07/2007	GOVI On 07-February-08	265.00	Put	jGovi	45893	47271	45893	47271	0.00
31/07/2007	GOVI On 02-May-08	264.00	Call	jGovi	71362	71269	71362	71269	0.00
31/07/2007	GOVI On 02-May-08	264.00	Put	jGovi	27522	27689	27522	27689	0.00
31/07/2007	GOVI On 02-August-07	240.50	Call	jGovi	92450	93030	92450	93030	0.00
31/07/2007	GOVI On 02-August-07	240.50	Put	jGovi	0	0	0	0	0.00
31/07/2007	GOVI On 01-November-07	265.00	Call	jGovi	609	648	609	648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	GOVI On 01-November-07	265.00	Put	jGovi	96179	95613	96179	95613	0.00
31/07/2007	ILBI On 07-February-08			Index Future	291.8800	292.0700	291.8790	292.0700	0.00
31/07/2007	ILBI On 02-August-07			Index Future	277.1600	277.3480	277.1610	277.3480	0.00
31/07/2007	ILBI On 01-November-07			Index Future	284.0600	284.2340	284.0630	284.2340	0.00
31/07/2007	J153 On 31-August-10			jSwap	9.9800	10.0320	0.0747	0.0761	0.00
31/07/2007	J157 On 15-September-15			jSwap	9.6000	9.6200	0.0206	0.0218	0.00
31/07/2007	J186 On 21-December-26			jSwap	8.8500	8.8720	0.1224	0.1246	0.00
31/07/2007	J201 On 22-December-14			jSwap	9.6900	9.7120	0.1151	0.1162	0.00
31/07/2007	J203 On 15-September-17			jSwap	9.4400	9.4450	0.1306	0.1308	0.00
31/07/2007	J204 On 21-December-18			jSwap	9.3500	9.3630	0.1284	0.1291	0.00
31/07/2007	J207 On 15-January-20			jSwap	9.2700	9.2850	0.0917	0.0929	0.00
31/07/2007	JBAR On 21-December-05			jBar	9.9100	9.8750	0.0000	0.0000	0.00
31/07/2007	JFRA On 07-February-08			jFra	10.3200	10.3470	0.0251	0.0252	0.00
31/07/2007	JFRA On 02-May-08			jFra	10.3400	10.3990	0.0267	0.0269	0.00
31/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9050	0.0242	0.0241	0.00
31/07/2007	JFRA On 23-August-07			jFra	10.1100	10.0820	0.0190	0.0190	0.00
31/07/2007	JFRA On 07-August-08			jFra	10.2300	10.2360	0.0249	0.0249	0.00
31/07/2007	JFRA On 01-November-07			jFra	10.2600	10.2730	0.0268	0.0268	0.00
31/07/2007	JFRA On 06-November-08			jFra	10.1400	10.1510	0.0247	0.0247	0.00
31/07/2007	JFRA On 07-February-08	7.50	Call	Option on jFra	18091	18163	18091	18163	0.00
31/07/2007	JFRA On 07-February-08	7.50	Put	Option on jFra	11192	11202	11192	11202	0.00
31/07/2007	JFRA On 02-May-08	10.25	Call	Option on jFra	17455	17563	17455	17563	0.00
31/07/2007	JFRA On 02-May-08	10.25	Put	Option on jFra	17231	17183	17231	17183	0.00
31/07/2007	JFRA On 02-August-07	7.50	Call	Option on jFra	5917	5851	5917	5851	0.00
31/07/2007	JFRA On 02-August-07	7.50	Put	Option on jFra	0	0	0	0	0.00
31/07/2007	JFRA On 23-August-07	9.50	Call	Option on jFra	1017	975	1017	975	0.00
31/07/2007	JFRA On 23-August-07	9.50	Put	Option on jFra	75	90	75	90	0.00
31/07/2007	JFRA On 07-August-08	10.25	Call	Option on jFra	20142	20173	20142	20173	0.00
31/07/2007	JFRA On 07-August-08	10.25	Put	Option on jFra	20184	20207	20184	20207	0.00
31/07/2007	JFRA On 01-November-07	7.50	Call	Option on jFra	7201	7246	7201	7246	0.00
31/07/2007	JFRA On 01-November-07	7.50	Put	Option on jFra	0	0	0	0	0.00
31/07/2007	JFRA On 06-November-08	10.25	Call	Option on jFra	22362	22394	22362	22394	0.00
31/07/2007	JFRA On 06-November-08	10.25	Put	Option on jFra	22619	22635	22619	22635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	JN02 On 07-February-08			jNote	10.0500	10.1140	0.1794	0.1805	0.00
31/07/2007	JN02 On 02-May-08			jNote	9.9700	10.0430	0.1795	0.1807	0.00
31/07/2007	JN02 On 02-August-07			jNote	10.1500	10.1660	0.1826	0.1830	0.00
31/07/2007	JN02 On 01-November-07			jNote	10.1300	10.1710	0.1822	0.1830	0.00
31/07/2007	JN02 On 07-February-08	9.00	Call	Option on jNote	25612	26399	25612	26399	0.00
31/07/2007	JN02 On 07-February-08	9.00	Put	Option on jNote	6819	6526	6819	6526	0.00
31/07/2007	JN02 On 02-May-08	10.00	Call	Option on jNote	17844	18560	17844	18560	0.00
31/07/2007	JN02 On 02-May-08	10.00	Put	Option on jNote	16836	16202	16836	16202	0.00
31/07/2007	JN02 On 02-August-07	9.25	Call	Option on jNote	16109	16485	16109	16485	0.00
31/07/2007	JN02 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
31/07/2007	JN02 On 01-November-07	9.00	Call	Option on jNote	23203	23877	23203	23877	0.00
31/07/2007	JN02 On 01-November-07	9.00	Put	Option on jNote	2946	2816	2946	2816	0.00
31/07/2007	JN05 On 07-February-08			jNote	9.7200	9.7440	0.3800	0.3807	0.00
31/07/2007	JN05 On 02-May-08			jNote	9.6500	9.6800	0.3780	0.3787	0.00
31/07/2007	JN05 On 02-August-07			jNote	9.8100	9.8410	0.3832	0.3839	0.00
31/07/2007	JN05 On 01-November-07			jNote	9.7800	9.8090	0.3819	0.3827	0.00
31/07/2007	JN05 On 07-February-08	9.00	Call	Option on jNote	32370	33261	32370	33261	0.00
31/07/2007	JN05 On 07-February-08	9.00	Put	Option on jNote	4407	4194	4407	4194	0.00
31/07/2007	JN05 On 02-May-08	9.50	Call	Option on jNote	21258	21903	21258	21903	0.00
31/07/2007	JN05 On 02-May-08	9.50	Put	Option on jNote	13811	13368	13811	13368	0.00
31/07/2007	JN05 On 02-August-07	9.25	Call	Option on jNote	22017	23052	22017	23052	0.00
31/07/2007	JN05 On 02-August-07	9.25	Put	Option on jNote	0	0	0	0	0.00
31/07/2007	JN05 On 01-November-07	9.00	Call	Option on jNote	31715	32789	31715	32789	0.00
31/07/2007	JN05 On 01-November-07	9.00	Put	Option on jNote	1331	1227	1331	1227	0.00
31/07/2007	JN10 On 07-February-08			jNote	9.2400	9.2470	0.5915	0.5915	0.00
31/07/2007	JN10 On 02-May-08			jNote	9.1800	9.1890	0.5900	0.5901	0.00
31/07/2007	JN10 On 02-August-07			jNote	9.3500	9.3500	0.5965	0.5963	0.00
31/07/2007	JN10 On 01-November-07			jNote	9.3000	9.3080	0.5945	0.5945	0.00
31/07/2007	JN10 On 07-February-08	9.00	Call	Option on jNote	23290	23613	23290	23613	0.00
31/07/2007	JN10 On 07-February-08	9.00	Put	Option on jNote	7929	7815	7929	7815	0.00
31/07/2007	JN10 On 02-May-08	9.00	Call	Option on jNote	24525	24864	24525	24864	0.00
31/07/2007	JN10 On 02-May-08	9.00	Put	Option on jNote	11493	11328	11493	11328	0.00
31/07/2007	JN10 On 02-August-07	9.00	Call	Option on jNote	22017	22321	22017	22321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	JN10 On 02-August-07	9.00	Put	Option on jNote	0	0	0	0	0.00
31/07/2007	JN10 On 01-November-07	9.00	Call	Option on jNote	22407	22782	22407	22782	0.00
31/07/2007	JN10 On 01-November-07	9.00	Put	Option on jNote	3168	3112	3168	3112	0.00
31/07/2007	JROD On 31-January-08			jRod	10.1000	9.7120	0.0104	0.0128	0.00
31/07/2007	JROD On 29-February-08			jRod	9.9000	9.9060	0.0140	0.0141	0.00
31/07/2007	JROD On 31-March-08			jRod	10.0600	10.0700	0.0152	0.0152	0.00
31/07/2007	JROD On 31-July-07			jRod	8.9600	8.9550	9.1000	0.0000	0.00
31/07/2007	JROD On 31-August-07			jRod	9.2300	9.2290	0.0033	0.0033	0.00
31/07/2007	JROD On 28-September-07			jRod	9.5300	9.5130	0.0040	0.0039	0.00
31/07/2007	JROD On 31-October-07			jRod	9.9100	9.4150	0.0049	0.0073	0.00
31/07/2007	JROD On 30-November-07			jRod	9.7000	9.6890	0.0086	0.0085	0.00
31/07/2007	JROD On 31-December-07			jRod	9.9100	9.9010	0.0096	0.0096	0.00
31/07/2007	OTH1 On 07-February-08			Index Future	257.0100	256.9040	257.0130	256.9040	0.00
31/07/2007	OTH1 On 02-August-07			Index Future	244.0700	244.0350	244.0700	244.0350	15.00
31/07/2007	OTH1 On 01-November-07			Index Future	249.6400	249.6040	249.6390	249.6040	0.00
31/07/2007	R153 On 07-February-08			Bond Future	9.2500	9.2450	114.2568	114.2568	0.00
31/07/2007	R153 On 02-May-08			Bond Future	9.1300	9.1300	110.3004	110.3004	0.00
31/07/2007	R153 On 02-August-07			Bond Future	9.2500	9.2500	115.4493	115.4493	1,274.00
31/07/2007	R153 On 01-November-07			Bond Future	9.2700	9.2650	111.4438	111.4438	177.00
31/07/2007	R153 On 07-February-08	8.25	Call	Option on Bond Future	2177	2193	2177	2193	0.00
31/07/2007	R153 On 07-February-08	8.25	Put	Option on Bond Future	25795	25811	25795	25811	0.00
31/07/2007	R153 On 02-May-08	9.00	Call	Option on Bond Future	8836	8855	8836	8855	0.00
31/07/2007	R153 On 02-May-08	9.00	Put	Option on Bond Future	11638	11656	11638	11656	0.00
31/07/2007	R153 On 02-August-07	9.00	Call	Option on Bond Future	5	24	5	24	0.00
31/07/2007	R153 On 02-August-07	9.00	Put	Option on Bond Future	6982	7001	6982	7001	0.00
31/07/2007	R153 On 01-November-07	8.25	Call	Option on Bond Future	398	408	398	408	0.00
31/07/2007	R153 On 01-November-07	8.25	Put	Option on Bond Future	26900	26910	26900	26910	0.00
31/07/2007	R153 On 02-August-07	8.80	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R153 On 02-August-07	8.80	Put	Option on Bond Future	12600	12600	12600	12600	0.00
31/07/2007	R153 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R153 On 02-August-07	7.75	Put	Option on Bond Future	42723	42723	42723	42723	0.00
31/07/2007	R153 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R153 On 02-August-07	8.75	Put	Option on Bond Future	14011	14011	14011	14011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R153 On 07-February-08	8.00	Call	Option on Bond Future	1351	1363	1351	1363	0.00
31/07/2007	R153 On 07-February-08	8.00	Put	Option on Bond Future	31007	31020	31007	31020	0.00
31/07/2007	R153 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R153 On 02-August-07	8.50	Put	Option on Bond Future	21102	21102	21102	21102	0.00
31/07/2007	R153 On 01-November-07	8.00	Call	Option on Bond Future	149	154	149	154	0.00
31/07/2007	R153 On 01-November-07	8.00	Put	Option on Bond Future	33305	33310	33305	33310	0.00
31/07/2007	R153 On 02-August-07	8.70	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R153 On 02-August-07	8.70	Put	Option on Bond Future	15424	15424	15424	15424	0.00
31/07/2007	R153 On 07-February-08	7.75	Call	Option on Bond Future	801	810	801	810	0.00
31/07/2007	R153 On 07-February-08	7.75	Put	Option on Bond Future	36539	36547	36539	36547	0.00
31/07/2007	R153 On 01-November-07	7.75	Call	Option on Bond Future	49	51	49	51	0.00
31/07/2007	R153 On 01-November-07	7.75	Put	Option on Bond Future	39910	39912	39910	39912	0.00
31/07/2007	R157 On 07-February-08			Bond Future	8.5500	8.5350	132.7978	132.8624	343.00
31/07/2007	R157 On 02-May-08			Bond Future	8.4900	8.4800	128.9150	128.9781	0.00
31/07/2007	R157 On 02-August-07			Bond Future	8.5700	8.5600	133.6842	133.7523	0.00
31/07/2007	R157 On 01-November-07			Bond Future	8.5700	8.5550	129.7067	129.7732	261.00
31/07/2007	R157 On 07-February-08	7.75	Call	Option on Bond Future	5933	6099	5933	6099	0.00
31/07/2007	R157 On 07-February-08	7.75	Put	Option on Bond Future	58660	58180	58660	58180	0.00
31/07/2007	R157 On 02-May-08	8.50	Call	Option on Bond Future	24092	24461	24092	24461	0.00
31/07/2007	R157 On 02-May-08	8.50	Put	Option on Bond Future	23461	23198	23461	23198	0.00
31/07/2007	R157 On 02-August-07	8.50	Call	Option on Bond Future	888	1558	888	1558	0.00
31/07/2007	R157 On 02-August-07	8.50	Put	Option on Bond Future	5666	5655	5666	5655	0.00
31/07/2007	R157 On 01-November-07	7.75	Call	Option on Bond Future	1512	1603	1512	1603	0.00
31/07/2007	R157 On 01-November-07	7.75	Put	Option on Bond Future	57173	56600	57173	56600	0.00
31/07/2007	R157 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R157 On 02-August-07	7.75	Put	Option on Bond Future	57491	56810	57491	56810	35.00
31/07/2007	R157 On 02-August-07	8.70	Call	Option on Bond Future	9101	9987	9101	9987	0.00
31/07/2007	R157 On 02-August-07	8.70	Put	Option on Bond Future	290	495	290	495	0.00
31/07/2007	R157 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R157 On 02-August-07	7.25	Put	Option on Bond Future	94234	93553	94234	93553	0.00
31/07/2007	R157 On 07-February-08	7.50	Call	Option on Bond Future	3442	3553	3442	3553	0.00
31/07/2007	R157 On 07-February-08	7.50	Put	Option on Bond Future	73345	72811	73345	72811	0.00
31/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	552	594	552	594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73929	73306	73929	73306	0.00
31/07/2007	R157 On 07-February-08	7.25	Call	Option on Bond Future	1874	1944	1874	1944	0.00
31/07/2007	R157 On 07-February-08	7.25	Put	Option on Bond Future	89248	88672	89248	88672	0.00
31/07/2007	R157 On 02-August-07	8.75	Call	Option on Bond Future	12269	13065	12269	13065	0.00
31/07/2007	R157 On 02-August-07	8.75	Put	Option on Bond Future	91	206	91	206	0.00
31/07/2007	R157 On 02-August-07	8.80	Call	Option on Bond Future	15556	16288	15556	16288	0.00
31/07/2007	R157 On 02-August-07	8.80	Put	Option on Bond Future	23	74	23	74	0.00
31/07/2007	R157 On 02-August-07	9.00	Call	Option on Bond Future	28837	29518	28837	29518	0.00
31/07/2007	R157 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R157 On 01-November-07	7.50	Call	Option on Bond Future	552	594	552	594	0.00
31/07/2007	R157 On 01-November-07	7.50	Put	Option on Bond Future	73929	73306	73929	73306	0.00
31/07/2007	R157 On 01-November-07	7.25	Call	Option on Bond Future	173	189	173	189	0.00
31/07/2007	R157 On 01-November-07	7.25	Put	Option on Bond Future	91578	90930	91578	90930	0.00
31/07/2007	R186 On 07-February-08			Bond Future	8.1900	8.1800	123.4947	123.6057	0.00
31/07/2007	R186 On 02-May-08			Bond Future	8.1300	8.1200	126.4819	126.5931	0.00
31/07/2007	R186 On 02-August-07			Bond Future	8.2800	8.2700	122.5709	122.6820	5.00
31/07/2007	R186 On 01-November-07			Bond Future	8.2400	8.2300	125.5109	125.6218	0.00
31/07/2007	R186 On 07-February-08	7.75	Call	Option on Bond Future	18306	18744	18306	18744	0.00
31/07/2007	R186 On 07-February-08	7.75	Put	Option on Bond Future	68593	67922	68593	67922	0.00
31/07/2007	R186 On 02-May-08	8.00	Call	Option on Bond Future	35853	36446	35853	36446	0.00
31/07/2007	R186 On 02-May-08	8.00	Put	Option on Bond Future	50417	49899	50417	49899	0.00
31/07/2007	R186 On 02-August-07	8.25	Call	Option on Bond Future	2741	4111	2741	4111	0.00
31/07/2007	R186 On 02-August-07	8.25	Put	Option on Bond Future	6079	6337	6079	6337	0.00
31/07/2007	R186 On 01-November-07	7.50	Call	Option on Bond Future	3477	3670	3477	3670	0.00
31/07/2007	R186 On 01-November-07	7.50	Put	Option on Bond Future	89924	89008	89924	89008	0.00
31/07/2007	R186 On 07-February-08	7.50	Call	Option on Bond Future	11154	11467	11154	11467	0.00
31/07/2007	R186 On 07-February-08	7.50	Put	Option on Bond Future	91410	90615	91410	90615	0.00
31/07/2007	R186 On 07-February-08	7.25	Call	Option on Bond Future	6331	6539	6331	6539	0.00
31/07/2007	R186 On 07-February-08	7.25	Put	Option on Bond Future	117622	116721	117622	116721	0.00
31/07/2007	R186 On 01-November-07	7.25	Call	Option on Bond Future	1323	1415	1323	1415	0.00
31/07/2007	R186 On 01-November-07	7.25	Put	Option on Bond Future	119067	118050	119067	118050	0.00
31/07/2007	R186 On 02-August-07	8.45	Call	Option on Bond Future	18825	20136	18825	20136	0.00
31/07/2007	R186 On 02-August-07	8.45	Put	Option on Bond Future	175	376	175	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R186 On 02-August-07	8.50	Call	Option on Bond Future	24098	25302	24098	25302	0.00
31/07/2007	R186 On 02-August-07	8.50	Put	Option on Bond Future	46	140	46	140	0.00
31/07/2007	R186 On 02-August-07	8.55	Call	Option on Bond Future	29425	30571	29425	30571	0.00
31/07/2007	R186 On 02-August-07	8.55	Put	Option on Bond Future	10	44	10	44	0.00
31/07/2007	R186 On 02-August-07	8.75	Call	Option on Bond Future	50506	51617	50506	51617	0.00
31/07/2007	R186 On 02-August-07	8.75	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R186 On 01-November-07	7.00	Call	Option on Bond Future	427	464	427	464	0.00
31/07/2007	R186 On 01-November-07	7.00	Put	Option on Bond Future	150599	149526	150599	149526	0.00
31/07/2007	R196 On 07-February-08			Bond Future	9.3200	9.3260	105.2157	105.2049	0.00
31/07/2007	R196 On 02-May-08			Bond Future	9.2100	9.2190	102.4429	102.4375	0.00
31/07/2007	R196 On 02-August-07			Bond Future	9.5400	9.5400	104.9961	104.9890	0.00
31/07/2007	R196 On 01-November-07			Bond Future	9.4300	9.4430	102.5138	102.4979	0.00
31/07/2007	R196 On 07-February-08	8.75	Call	Option on Bond Future	2589	2565	2589	2565	0.00
31/07/2007	R196 On 07-February-08	8.75	Put	Option on Bond Future	8145	8230	8145	8230	0.00
31/07/2007	R196 On 02-May-08	9.00	Call	Option on Bond Future	3357	3340	3357	3340	0.00
31/07/2007	R196 On 02-May-08	9.00	Put	Option on Bond Future	4999	5036	4999	5036	0.00
31/07/2007	R196 On 02-August-07	8.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R196 On 02-August-07	8.75	Put	Option on Bond Future	11316	11388	11316	11388	0.00
31/07/2007	R196 On 01-November-07	8.75	Call	Option on Bond Future	689	675	689	675	0.00
31/07/2007	R196 On 01-November-07	8.75	Put	Option on Bond Future	9025	9169	9025	9169	0.00
31/07/2007	R196 On 07-February-08	8.50	Call	Option on Bond Future	1878	1860	1878	1860	0.00
31/07/2007	R196 On 07-February-08	8.50	Put	Option on Bond Future	9908	9998	9908	9998	0.00
31/07/2007	R196 On 01-November-07	8.50	Call	Option on Bond Future	324	318	324	318	0.00
31/07/2007	R196 On 01-November-07	8.50	Put	Option on Bond Future	11749	11901	11749	11901	0.00
31/07/2007	R196 On 07-February-08	8.25	Call	Option on Bond Future	1324	1312	1324	1312	0.00
31/07/2007	R196 On 07-February-08	8.25	Put	Option on Bond Future	11837	11933	11837	11933	0.00
31/07/2007	R196 On 02-August-07	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R196 On 02-August-07	8.50	Put	Option on Bond Future	14956	15028	14956	15028	0.00
31/07/2007	R196 On 01-November-07	8.25	Call	Option on Bond Future	137	135	137	135	0.00
31/07/2007	R196 On 01-November-07	8.25	Put	Option on Bond Future	14665	14821	14665	14821	0.00
31/07/2007	R196 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R196 On 02-August-07	8.25	Put	Option on Bond Future	18614	18686	18614	18686	0.00
31/07/2007	R201 On 07-February-08			Bond Future	8.4900	8.4850	102.6048	102.6048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R201 On 02-May-08			Bond Future	8.3900	8.3900	105.0836	105.0836	0.00
31/07/2007	R201 On 02-August-07			Bond Future	8.6100	8.6100	101.8586	101.8586	0.00
31/07/2007	R201 On 01-November-07			Bond Future	8.5600	8.5600	104.2800	104.2800	91.00
31/07/2007	R201 On 07-February-08	7.75	Call	Option on Bond Future	5524	5560	5524	5560	0.00
31/07/2007	R201 On 07-February-08	7.75	Put	Option on Bond Future	44392	44427	44392	44427	0.00
31/07/2007	R201 On 02-May-08	8.50	Call	Option on Bond Future	21928	21962	21928	21962	0.00
31/07/2007	R201 On 02-May-08	8.50	Put	Option on Bond Future	16379	16413	16379	16413	0.00
31/07/2007	R201 On 02-August-07	8.70	Call	Option on Bond Future	5330	5653	5330	5653	0.00
31/07/2007	R201 On 02-August-07	8.70	Put	Option on Bond Future	482	805	482	805	0.00
31/07/2007	R201 On 01-November-07	7.75	Call	Option on Bond Future	1524	1555	1524	1555	0.00
31/07/2007	R201 On 01-November-07	7.75	Put	Option on Bond Future	45521	45552	45521	45552	0.00
31/07/2007	R201 On 02-August-07	8.50	Call	Option on Bond Future	298	556	298	556	0.00
31/07/2007	R201 On 02-August-07	8.50	Put	Option on Bond Future	6263	6522	6263	6522	0.00
31/07/2007	R201 On 01-November-07	7.50	Call	Option on Bond Future	607	624	607	624	0.00
31/07/2007	R201 On 01-November-07	7.50	Put	Option on Bond Future	58669	58686	58669	58686	0.00
31/07/2007	R201 On 07-February-08	7.50	Call	Option on Bond Future	3287	3314	3287	3314	0.00
31/07/2007	R201 On 07-February-08	7.50	Put	Option on Bond Future	55800	55828	55800	55828	0.00
31/07/2007	R201 On 02-August-07	8.75	Call	Option on Bond Future	7697	7895	7697	7895	0.00
31/07/2007	R201 On 02-August-07	8.75	Put	Option on Bond Future	169	367	169	367	0.00
31/07/2007	R201 On 02-August-07	8.80	Call	Option on Bond Future	10249	10348	10249	10348	0.00
31/07/2007	R201 On 02-August-07	8.80	Put	Option on Bond Future	49	149	49	149	0.00
31/07/2007	R201 On 02-August-07	9.00	Call	Option on Bond Future	20795	20796	20795	20796	0.00
31/07/2007	R201 On 02-August-07	9.00	Put	Option on Bond Future	0	1	0	1	0.00
31/07/2007	R201 On 01-November-07	7.25	Call	Option on Bond Future	211	219	211	219	0.00
31/07/2007	R201 On 01-November-07	7.25	Put	Option on Bond Future	72575	72583	72575	72583	0.00
31/07/2007	R201 On 07-February-08	7.25	Call	Option on Bond Future	1843	1862	1843	1862	0.00
31/07/2007	R201 On 07-February-08	7.25	Put	Option on Bond Future	68224	68244	68224	68244	0.00
31/07/2007	R203 On 07-February-08			Bond Future	8.4000	8.3950	102.4452	102.4452	0.00
31/07/2007	R203 On 02-May-08			Bond Future	8.3000	8.3000	100.8501	100.8501	0.00
31/07/2007	R203 On 02-August-07			Bond Future	8.4900	8.4900	101.6295	101.6295	0.00
31/07/2007	R203 On 01-November-07			Bond Future	8.4500	8.4450	99.8739	99.8739	0.00
31/07/2007	R203 On 07-February-08	7.50	Call	Option on Bond Future	4572	4608	4572	4608	0.00
31/07/2007	R203 On 07-February-08	7.50	Put	Option on Bond Future	64642	64678	64642	64678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R203 On 02-May-08	8.25	Call	Option on Bond Future	22009	22052	22009	22052	0.00
31/07/2007	R203 On 02-May-08	8.25	Put	Option on Bond Future	25220	25262	25220	25262	0.00
31/07/2007	R203 On 02-August-07	8.50	Call	Option on Bond Future	2868	3433	2868	3433	0.00
31/07/2007	R203 On 02-August-07	8.50	Put	Option on Bond Future	2206	2770	2206	2770	0.00
31/07/2007	R203 On 01-November-07	7.50	Call	Option on Bond Future	875	898	875	898	0.00
31/07/2007	R203 On 01-November-07	7.50	Put	Option on Bond Future	65372	65395	65372	65395	0.00
31/07/2007	R203 On 02-August-07	8.70	Call	Option on Bond Future	13823	13913	13823	13913	0.00
31/07/2007	R203 On 02-August-07	8.70	Put	Option on Bond Future	37	128	37	128	0.00
31/07/2007	R203 On 02-August-07	8.75	Call	Option on Bond Future	17039	17075	17039	17075	0.00
31/07/2007	R203 On 02-August-07	8.75	Put	Option on Bond Future	8	44	8	44	0.00
31/07/2007	R203 On 02-August-07	8.80	Call	Option on Bond Future	20262	20274	20262	20274	0.00
31/07/2007	R203 On 02-August-07	8.80	Put	Option on Bond Future	1	13	1	13	0.00
31/07/2007	R203 On 02-August-07	9.00	Call	Option on Bond Future	33041	33041	33041	33041	0.00
31/07/2007	R203 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R204 On 07-February-08			Bond Future	8.3800	8.3800	98.4671	98.4671	0.00
31/07/2007	R204 On 02-May-08			Bond Future	8.3100	8.3100	100.8416	100.8416	0.00
31/07/2007	R204 On 02-August-07			Bond Future	8.4800	8.4800	97.5525	97.5525	0.00
31/07/2007	R204 On 01-November-07			Bond Future	8.4400	8.4400	99.8664	99.8664	0.00
31/07/2007	R204 On 07-February-08	7.50	Call	Option on Bond Future	10084	10146	10084	10146	0.00
31/07/2007	R204 On 07-February-08	7.50	Put	Option on Bond Future	73535	73597	73535	73597	0.00
31/07/2007	R204 On 02-May-08	8.25	Call	Option on Bond Future	23268	23314	23268	23314	0.00
31/07/2007	R204 On 02-May-08	8.25	Put	Option on Bond Future	27401	27447	27401	27447	0.00
31/07/2007	R204 On 02-August-07	8.50	Call	Option on Bond Future	3934	4640	3934	4640	0.00
31/07/2007	R204 On 02-August-07	8.50	Put	Option on Bond Future	2527	3233	2527	3233	0.00
31/07/2007	R204 On 01-November-07	7.50	Call	Option on Bond Future	3285	3346	3285	3346	0.00
31/07/2007	R204 On 01-November-07	7.50	Put	Option on Bond Future	71923	71983	71923	71983	0.00
31/07/2007	R204 On 02-August-07	8.70	Call	Option on Bond Future	15404	15560	15404	15560	0.00
31/07/2007	R204 On 02-August-07	8.70	Put	Option on Bond Future	80	236	80	236	0.00
31/07/2007	R204 On 02-August-07	8.75	Call	Option on Bond Future	18784	18858	18784	18858	0.00
31/07/2007	R204 On 02-August-07	8.75	Put	Option on Bond Future	23	97	23	97	0.00
31/07/2007	R204 On 02-August-07	8.80	Call	Option on Bond Future	22187	22217	22187	22217	0.00
31/07/2007	R204 On 02-August-07	8.80	Put	Option on Bond Future	6	36	6	36	0.00
31/07/2007	R204 On 02-August-07	9.00	Call	Option on Bond Future	35699	35699	35699	35699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R204 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R206 On 07-February-08			Bond Future	8.4700	8.4700	96.1211	96.1211	0.00
31/07/2007	R206 On 02-May-08			Bond Future	8.3700	8.3700	98.4350	98.4350	0.00
31/07/2007	R206 On 02-August-07			Bond Future	8.6100	8.6100	95.0609	95.0609	0.00
31/07/2007	R206 On 01-November-07			Bond Future	8.5500	8.5500	97.3380	97.3380	0.00
31/07/2007	R206 On 07-February-08	7.75	Call	Option on Bond Future	4519	4548	4519	4548	0.00
31/07/2007	R206 On 07-February-08	7.75	Put	Option on Bond Future	37287	37317	37287	37317	0.00
31/07/2007	R206 On 02-May-08	8.25	Call	Option on Bond Future	14209	14239	14209	14239	0.00
31/07/2007	R206 On 02-May-08	8.25	Put	Option on Bond Future	19446	19476	19446	19476	0.00
31/07/2007	R206 On 02-August-07	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R206 On 02-August-07	8.25	Put	Option on Bond Future	17111	17111	17111	17111	0.00
31/07/2007	R206 On 01-November-07	7.75	Call	Option on Bond Future	1166	1191	1166	1191	0.00
31/07/2007	R206 On 01-November-07	7.75	Put	Option on Bond Future	38742	38766	38742	38766	0.00
31/07/2007	R206 On 02-August-07	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R206 On 02-August-07	7.75	Put	Option on Bond Future	41515	41515	41515	41515	0.00
31/07/2007	R206 On 02-August-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R206 On 02-August-07	8.00	Put	Option on Bond Future	29219	29219	29219	29219	0.00
31/07/2007	R207 On 07-February-08			Bond Future	8.3300	8.3300	92.4828	92.4828	0.00
31/07/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
31/07/2007	R207 On 02-August-07			Bond Future	8.4300	8.4300	91.4597	91.4597	61.00
31/07/2007	R207 On 01-November-07			Bond Future	8.3900	8.3900	93.6299	93.6299	0.00
31/07/2007	R207 On 07-February-08	7.50	Call	Option on Bond Future	4596	4633	4596	4633	0.00
31/07/2007	R207 On 07-February-08	7.50	Put	Option on Bond Future	65781	65818	65781	65818	0.00
31/07/2007	R207 On 02-May-08	8.25	Call	Option on Bond Future	25137	25184	25137	25184	0.00
31/07/2007	R207 On 02-May-08	8.25	Put	Option on Bond Future	26544	26591	26544	26591	0.00
31/07/2007	R207 On 02-August-07	8.50	Call	Option on Bond Future	5605	5987	5605	5987	0.00
31/07/2007	R207 On 02-August-07	8.50	Put	Option on Bond Future	620	1002	620	1002	0.00
31/07/2007	R207 On 01-November-07	7.50	Call	Option on Bond Future	992	1017	992	1017	0.00
31/07/2007	R207 On 01-November-07	7.50	Put	Option on Bond Future	67247	67272	67247	67272	0.00
31/07/2007	R207 On 02-August-07	8.70	Call	Option on Bond Future	19027	19034	19027	19034	0.00
31/07/2007	R207 On 02-August-07	8.70	Put	Option on Bond Future	1	7	1	7	0.00
31/07/2007	R207 On 02-August-07	8.75	Call	Option on Bond Future	22491	22492	22491	22492	0.00
31/07/2007	R207 On 02-August-07	8.75	Put	Option on Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2007	R207 On 02-August-07	8.80	Call	Option on Bond Future	25937	25937	25937	25937	0.00
31/07/2007	R207 On 02-August-07	8.80	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R207 On 02-August-07	9.00	Call	Option on Bond Future	39542	39542	39542	39542	0.00
31/07/2007	R207 On 02-August-07	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R209 On 07-February-08			Bond Future	7.8700	7.8900	84.0559	83.8648	0.00
31/07/2007	R209 On 02-May-08			Bond Future	7.8200	7.8350	82.9556	82.7627	0.00
31/07/2007	R209 On 02-August-07			Bond Future	7.9500	7.9700	83.0981	82.9092	635.00
31/07/2007	R209 On 01-November-07			Bond Future	7.9200	7.9350	81.9066	81.7168	0.00
31/07/2007	R209 On 07-February-08	7.00	Call	Option on Bond Future	5218	5000	5218	5000	0.00
31/07/2007	R209 On 07-February-08	7.00	Put	Option on Bond Future	95931	97625	95931	97625	0.00
31/07/2007	R209 On 02-May-08	7.75	Call	Option on Bond Future	34116	33236	34116	33236	0.00
31/07/2007	R209 On 02-May-08	7.75	Put	Option on Bond Future	40436	41484	40436	41484	0.00
31/07/2007	R209 On 02-August-07	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R209 On 02-August-07	7.25	Put	Option on Bond Future	70932	72821	70932	72821	0.00
31/07/2007	R209 On 01-November-07	7.00	Call	Option on Bond Future	923	867	923	867	0.00
31/07/2007	R209 On 01-November-07	7.00	Put	Option on Bond Future	96130	97972	96130	97972	0.00
31/07/2007	R209 On 02-August-07	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R209 On 02-August-07	7.00	Put	Option on Bond Future	98719	100608	98719	100608	0.00
31/07/2007	R209 On 02-August-07	6.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2007	R209 On 02-August-07	6.75	Put	Option on Bond Future	127925	129814	127925	129814	0.00
31/07/2007	TRT1 On 07-February-08			Index Future	259.8900	259.8480	259.8860	259.8480	0.00
31/07/2007	TRT1 On 02-August-07			Index Future	246.7200	246.7760	246.7220	246.7760	500.00
31/07/2007	TRT1 On 01-November-07			Index Future	252.3500	252.4080	252.3510	252.4080	0.00