



Derivatives Monthly Statistics Report

For January 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	\$ / R On 17-March-08			Currency Future	6.9300	6.9113	6.9282	6.9113	47,087.00
02/01/2008	\$ / R On 13-June-08			Currency Future	7.0500	7.0360	7.0537	7.0360	15,005.00
02/01/2008	\$ / R On 15-September-08			Currency Future	7.1900	7.1685	7.1863	7.1685	1,472.00
02/01/2008	£ / R On 17-March-08			Currency Future	13.6900	13.8152	13.6909	13.8152	1,037.00
02/01/2008	£ / R On 13-June-08			Currency Future	13.9000	14.0246	13.8971	14.0246	1,155.00
02/01/2008	£ / R On 15-September-08			Currency Future	14.1100	14.2399	14.1093	14.2399	36.00
02/01/2008	€ / R On 17-March-08			Currency Future	10.1900	10.1769	10.1894	10.1769	1,752.00
02/01/2008	€ / R On 13-June-08			Currency Future	10.3700	10.3579	10.3684	10.3579	1,248.00
02/01/2008	€ / R On 15-September-08			Currency Future	10.5500	10.5395	10.5483	10.5395	50.00
02/01/2008	ALBI On 07-February-08			Index Future	260.1900	260.0140	260.1920	260.0140	594.00
02/01/2008	ALBI On 02-May-08			Index Future	266.9600	267.7790	266.9570	267.7790	0.00
02/01/2008	ALBI On 07-August-08			Index Future	275.0700	275.8240	275.0680	275.8240	0.00
02/01/2008	ALBI On 06-November-08			Index Future	282.6700	283.3870	282.6690	283.3870	0.00
02/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	63015	61499	63015	61499	0.00
02/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	1095	1359	1095	1359	0.00
02/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	41323	46711	41323	46711	0.00
02/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	21753	18921	21753	18921	0.00
02/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	109966	116474	109966	116474	0.00
02/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9286	8234	9286	8234	0.00
02/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	181275	187987	181275	187987	0.00
02/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4585	4117	4585	4117	0.00
02/01/2008	CRD1 On 07-February-08			Index Future	111.9300	111.8380	111.9340	111.8380	0.00
02/01/2008	CRD1 On 02-May-08			Index Future	114.8600	114.7640	114.8590	114.7640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	CRD1 On 07-August-08			Index Future	120.1500	119.5940	120.1470	119.5940	0.00
02/01/2008	CRD1 On 06-November-08			Index Future	121.5500	121.4430	121.5490	121.4430	8.00
02/01/2008	GOVI On 07-February-08			jGovi	261.5700	261.3845	261.5675	261.3845	7.00
02/01/2008	GOVI On 02-May-08			jGovi	268.8800	268.6950	268.8780	268.6950	0.00
02/01/2008	GOVI On 07-August-08			jGovi	276.4600	276.2690	276.4595	276.2690	0.00
02/01/2008	GOVI On 06-November-08			jGovi	284.0400	283.8325	284.0355	283.8325	60.00
02/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	2354	2292	2354	2292	0.00
02/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	36679	38447	36679	38447	0.00
02/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	60976	59834	60976	59834	0.00
02/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	12196	12884	12196	12884	0.00
02/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	55853	54908	55853	54908	0.00
02/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	31258	32218	31258	32218	0.00
02/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	116278	114803	116278	114803	0.00
02/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	15923	16478	15923	16478	0.00
02/01/2008	ILBI On 07-February-08			Index Future	298.0700	298.0830	298.0670	298.0830	0.00
02/01/2008	J153 On 31-August-10			jSwap	10.5600	10.6070	0.0793	0.0805	0.00
02/01/2008	J157 On 15-September-15			jSwap	9.5800	9.5810	0.0185	0.0185	0.00
02/01/2008	J186 On 21-December-26			jSwap	8.6200	8.6260	0.1008	0.1018	0.00
02/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6310	0.1052	0.1056	0.00
02/01/2008	J203 On 15-September-17			jSwap	9.4100	9.3930	0.1239	0.1227	0.00
02/01/2008	J204 On 21-December-18			jSwap	9.2600	9.2430	0.1186	0.1171	0.00
02/01/2008	J207 On 15-January-20			jSwap	9.2100	9.1900	0.0913	0.0898	0.00
02/01/2008	JBAR On 21-December-05			jBar	11.2300	11.2330	11.2330	11.2330	0.00
02/01/2008	JFRA On 07-February-08			jFra	11.2500	11.2480	0.0273	0.0273	0.00
02/01/2008	JFRA On 05-February-09			jFra	10.5600	10.6350	0.0257	0.0258	0.00
02/01/2008	JFRA On 02-May-08			jFra	11.2700	11.2990	0.0291	0.0292	0.00
02/01/2008	JFRA On 07-May-09			jFra	10.2200	10.3130	0.0249	0.0251	0.00
02/01/2008	JFRA On 07-August-08			jFra	11.1200	11.1820	0.0270	0.0271	0.00
02/01/2008	JFRA On 06-August-09			jFra	9.9300	9.9650	0.0242	0.0242	0.00
02/01/2008	JFRA On 06-November-08			jFra	10.9300	10.9850	0.0265	0.0267	0.00
02/01/2008	JFRA On 05-November-09			jFra	9.7000	9.7640	0.0236	0.0238	0.00
02/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11741	11918	11741	11918	0.00
02/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2743	2875	2743	2875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21556	21695	21556	21695	0.00
02/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20188	20153	20188	20153	0.00
02/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12839	12971	12839	12971	0.00
02/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	10197	10257	10197	10257	0.00
02/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16475	16624	16475	16624	0.00
02/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14367	14364	14367	14364	0.00
02/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	25101	25186	25101	25186	0.00
02/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25271	25271	25271	25271	0.00
02/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	19172	19300	19172	19300	0.00
02/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17524	17516	17524	17516	0.00
02/01/2008	JN02 On 07-February-08			jNote	10.6600	10.7060	0.1887	0.1895	0.00
02/01/2008	JN02 On 02-May-08			jNote	10.4500	10.5120	0.1868	0.1878	0.00
02/01/2008	JN02 On 07-August-08			jNote	10.1900	10.2650	0.1813	0.1825	0.00
02/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29478	30378	29478	30378	0.00
02/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	174	175	174	175	0.00
02/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16849	17666	16849	17666	0.00
02/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7275	6940	7275	6940	0.00
02/01/2008	JN05 On 07-February-08			jNote	9.7300	9.7310	0.3782	0.3780	0.00
02/01/2008	JN05 On 02-May-08			jNote	9.6000	9.5940	0.3745	0.3741	0.00
02/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4320	0.3691	0.3684	0.00
02/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	28574	28624	28574	28624	0.00
02/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	203	236	203	236	0.00
02/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14346	14302	14346	14302	0.00
02/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8962	9160	8962	9160	0.00
02/01/2008	JN10 On 07-February-08			jNote	9.2000	9.1760	0.5880	0.5870	0.00
02/01/2008	JN10 On 02-May-08			jNote	9.1000	9.0800	0.5856	0.5845	0.00
02/01/2008	JN10 On 07-August-08			jNote	8.9900	8.9670	0.5812	0.5800	0.00
02/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	14345	13540	14345	13540	0.00
02/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	1880	2286	1880	2286	0.00
02/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	15775	15101	15775	15101	0.00
02/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	7951	8568	7951	8568	0.00
02/01/2008	JROD On 31-January-08			jRod	10.5700	10.5660	0.0067	0.0070	0.00
02/01/2008	JROD On 29-February-08			jRod	10.9400	10.9240	0.0075	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
02/01/2008	JROD On 31-March-08			jRod	11.2700	11.2340	0.0082	0.0084	0.00
02/01/2008	JROD On 30-April-08			jRod	11.0100	10.9910	0.0150	0.0151	0.00
02/01/2008	JROD On 30-May-08			jRod	11.2300	11.2100	0.0159	0.0160	0.00
02/01/2008	JROD On 30-June-08			jRod	11.3800	11.3630	0.0165	0.0166	0.00
02/01/2008	JROD On 31-July-08			jRod	11.1600	11.1500	0.0232	0.0233	0.00
02/01/2008	OTH1 On 07-February-08			Index Future	254.0300	253.8810	254.0320	253.8810	0.00
02/01/2008	OTH1 On 02-May-08			Index Future	260.6700	260.5220	260.6710	260.5220	0.00
02/01/2008	OTH1 On 07-August-08			Index Future	268.7500	270.3090	268.7510	270.3090	0.00
02/01/2008	OTH1 On 06-November-08			Index Future	275.8500	275.6850	275.8520	275.6850	12.00
02/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.3320	114.1468	114.0534	8,063.00
02/01/2008	R153 On 02-May-08			Bond Future	9.0500	9.0850	110.4835	110.3973	0.00
02/01/2008	R153 On 07-August-08			Bond Future	8.7700	8.8080	113.6101	113.5327	0.00
02/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	2	1	2	1	0.00
02/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2473	2567	2473	2567	0.00
02/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	623	588	623	588	0.00
02/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	720	771	720	771	0.00
02/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	547	520	547	520	0.00
02/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1067	1118	1067	1118	0.00
02/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
02/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3076	3169	3076	3169	0.00
02/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
02/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3684	3777	3684	3777	0.00
02/01/2008	R157 On 07-February-08			Bond Future	8.4800	8.4990	133.2249	133.0953	9,138.00
02/01/2008	R157 On 02-May-08			Bond Future	8.3400	8.3630	129.8476	129.7202	0.00
02/01/2008	R157 On 07-August-08			Bond Future	8.2100	8.2250	133.5318	133.4073	2,500.00
02/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1154	1117	1154	1117	0.00
02/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1018	1110	1018	1110	250.00
02/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2470	2411	2470	2411	0.00
02/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1474	1543	1474	1543	2,000.00
02/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1932	1890	1932	1890	0.00
02/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3218	3301	3218	3301	0.00
02/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	30	31	30	31	0.00
02/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4876	5006	4876	5006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	481	468	481	468	250.00
02/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1977	2094	1977	2094	0.00
02/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3504	3429	3504	3429	0.00
02/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	943	996	943	996	0.00
02/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	4	4	4	4	0.00
02/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6567	6697	6567	6697	0.00
02/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8311	8440	8311	8440	0.00
02/01/2008	R186 On 07-February-08			Bond Future	8.1300	8.1390	124.1738	124.0621	0.00
02/01/2008	R186 On 02-May-08			Bond Future	8.0500	8.0560	127.4200	127.3078	0.00
02/01/2008	R186 On 07-August-08			Bond Future	7.9700	7.9750	125.7105	125.5979	0.00
02/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	367	378	367	378	0.00
02/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	4717	4839	4717	4839	0.00
02/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2993	2966	2993	2966	0.00
02/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3512	3596	3512	3596	0.00
02/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3354	3325	3354	3325	0.00
02/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5812	5896	5812	5896	0.00
02/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	78	84	78	84	0.00
02/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7425	7542	7425	7542	0.00
02/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	10	11	10	11	0.00
02/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10460	10573	10460	10573	0.00
02/01/2008	R196 On 07-February-08			Bond Future	10.1700	10.2120	104.3815	104.3429	0.00
02/01/2008	R196 On 02-May-08			Bond Future	9.7400	9.8140	102.0335	101.9790	0.00
02/01/2008	R196 On 07-August-08			Bond Future	9.2100	9.3120	104.8920	104.8376	0.00
02/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	1	1	1	0.00
02/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1391	1429	1391	1429	0.00
02/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	77	68	77	68	0.00
02/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	650	696	650	696	0.00
02/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1500	1481	1500	1481	0.00
02/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1743	1779	1743	1779	0.00
02/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
02/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1637	1676	1637	1676	0.00
02/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1885	1924	1885	1924	0.00
02/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5520	102.3624	102.2595	0.00
02/01/2008	R201 On 02-May-08			Bond Future	8.4000	8.4190	105.0381	104.9369	0.00
02/01/2008	R201 On 07-August-08			Bond Future	8.2700	8.2870	103.5769	103.4782	0.00
02/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	15	15	15	15	0.00
02/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4144	4247	4144	4247	0.00
02/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1782	1738	1782	1738	0.00
02/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1273	1330	1273	1330	0.00
02/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1379	1348	1379	1348	0.00
02/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2709	2777	2709	2777	0.00
02/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	2	2	2	2	0.00
02/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5495	5598	5495	5598	0.00
02/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
02/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6881	6984	6881	6984	0.00
02/01/2008	R203 On 07-February-08			Bond Future	8.3400	8.3640	102.7754	102.6457	0.00
02/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.2550	101.2677	101.1390	0.00
02/01/2008	R203 On 07-August-08			Bond Future	8.1300	8.1450	104.1431	104.0157	0.00
02/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	11	12	11	12	0.00
02/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5688	5818	5688	5818	0.00
02/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1613	1560	1613	1560	0.00
02/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1517	1593	1517	1593	0.00
02/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	691	661	691	661	0.00
02/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3118	3217	3118	3217	0.00
02/01/2008	R204 On 07-February-08			Bond Future	8.3400	8.3590	98.7511	98.6125	3,331.00
02/01/2008	R204 On 02-May-08			Bond Future	8.2400	8.2600	101.3240	101.1859	0.00
02/01/2008	R204 On 07-August-08			Bond Future	8.1400	8.1620	100.1394	100.0023	0.00
02/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	62	65	62	65	0.00
02/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6123	6264	6123	6264	0.00
02/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1713	1656	1713	1656	0.00
02/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1644	1725	1644	1725	0.00
02/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	562	534	562	534	0.00
02/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3302	3411	3302	3411	0.00
02/01/2008	R206 On 07-February-08			Bond Future	8.6500	8.6560	95.3405	95.2964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	R206 On 02-May-08			Bond Future	8.5100	8.5170	97.8414	97.7982	0.00
02/01/2008	R206 On 07-August-08			Bond Future	8.3600	8.3740	96.8543	96.8124	0.00
02/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	5	6	5	6	0.00
02/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4063	4107	4063	4107	0.00
02/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	633	626	633	626	0.00
02/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1750	1786	1750	1786	0.00
02/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	858	850	858	850	0.00
02/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2399	2433	2399	2433	0.00
02/01/2008	R207 On 07-February-08			Bond Future	8.3100	8.3320	92.6100	92.4686	0.00
02/01/2008	R207 On 02-May-08			Bond Future	8.2200	8.2410	95.0279	94.8867	0.00
02/01/2008	R207 On 07-August-08			Bond Future	8.1300	8.1500	94.0735	93.9330	0.00
02/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	9	9	9	9	0.00
02/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6000	6142	6000	6142	0.00
02/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1818	1759	1818	1759	0.00
02/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1614	1695	1614	1695	0.00
02/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1043	993	1043	993	0.00
02/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1963	2054	1963	2054	0.00
02/01/2008	R209 On 07-February-08			Bond Future	7.8400	7.8350	84.3923	84.3923	6,590.00
02/01/2008	R209 On 02-May-08			Bond Future	7.7700	7.7660	83.4313	83.4313	0.00
02/01/2008	R209 On 07-August-08			Bond Future	7.7000	7.6970	85.8092	85.8092	0.00
02/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	7	9	7	9	0.00
02/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	8742	8744	8742	8744	0.00
02/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2393	2413	2393	2413	0.00
02/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2549	2570	2549	2570	0.00
02/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1595	1601	1595	1601	0.00
02/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1075	1081	1075	1081	0.00
02/01/2008	TRT1 On 07-February-08			Index Future	258.3500	258.1680	258.3490	258.1680	0.00
02/01/2008	TRT1 On 02-May-08			Index Future	265.1000	264.9210	265.1000	264.9210	0.00
02/01/2008	TRT1 On 07-August-08			Index Future	273.1300	273.7530	273.1290	273.7530	0.00
02/01/2008	TRT1 On 06-November-08			Index Future	280.5400	280.3400	280.5400	280.3400	400.00
03/01/2008	\$/ R On 17-March-08			Currency Future	6.9400	6.9282	6.9374	6.9282	47,022.00
03/01/2008	\$/ R On 13-June-08			Currency Future	7.0700	7.0537	7.0653	7.0537	15,035.00
03/01/2008	\$/ R On 15-September-08			Currency Future	7.2000	7.1863	7.1999	7.1863	1,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	£ / R On 17-March-08			Currency Future	13.6700	13.6909	13.6719	13.6909	1,037.00
03/01/2008	£ / R On 13-June-08			Currency Future	13.8800	13.8971	13.8810	13.8971	1,155.00
03/01/2008	£ / R On 15-September-08			Currency Future	14.0900	14.1093	14.0941	14.1093	36.00
03/01/2008	€ / R On 17-March-08			Currency Future	10.2200	10.1894	10.2216	10.1894	1,752.00
03/01/2008	€ / R On 13-June-08			Currency Future	10.4000	10.3684	10.4023	10.3684	1,248.00
03/01/2008	€ / R On 15-September-08			Currency Future	10.5800	10.5483	10.5837	10.5483	92.00
03/01/2008	ALBI On 07-February-08			Index Future	260.0300	260.1920	260.0340	260.1920	594.00
03/01/2008	ALBI On 02-May-08			Index Future	266.8600	266.9570	266.8590	266.9570	0.00
03/01/2008	ALBI On 07-August-08			Index Future	274.9500	275.0680	274.9450	275.0680	0.00
03/01/2008	ALBI On 06-November-08			Index Future	282.5300	282.6690	282.5270	282.6690	0.00
03/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	61463	63015	61463	63015	0.00
03/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	1123	1095	1123	1095	0.00
03/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	40609	41323	40609	41323	0.00
03/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	22019	21753	22019	21753	0.00
03/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	108877	109966	108877	109966	0.00
03/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9427	9286	9427	9286	0.00
03/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	179935	181275	179935	181275	0.00
03/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4665	4585	4665	4585	0.00
03/01/2008	CRD1 On 07-February-08			Index Future	111.9300	111.9340	111.9280	111.9340	0.00
03/01/2008	CRD1 On 02-May-08			Index Future	114.8500	114.8590	114.8520	114.8590	0.00
03/01/2008	CRD1 On 07-August-08			Index Future	120.1600	120.1470	120.1590	120.1470	0.00
03/01/2008	CRD1 On 06-November-08			Index Future	121.5400	121.5490	121.5420	121.5490	8.00
03/01/2008	GOVI On 07-February-08			jGovi	261.4300	261.5675	261.4290	261.5675	7.00
03/01/2008	GOVI On 02-May-08			jGovi	268.7400	268.8780	268.7350	268.8780	0.00
03/01/2008	GOVI On 07-August-08			jGovi	276.3100	276.4595	276.3130	276.4595	0.00
03/01/2008	GOVI On 06-November-08			jGovi	283.8900	284.0355	283.8860	284.0355	60.00
03/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	2065	2354	2065	2354	0.00
03/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	37775	36679	37775	36679	0.00
03/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	59814	60976	59814	60976	0.00
03/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	12464	12196	12464	12196	0.00
03/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	54884	55853	54884	55853	0.00
03/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	31754	31258	31754	31258	0.00
03/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	115039	116278	115039	116278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	16179	15923	16179	15923	0.00
03/01/2008	ILBI On 07-February-08			Index Future	298.2100	298.0670	298.2060	298.0670	0.00
03/01/2008	J153 On 31-August-10			jSwap	10.5300	10.5570	0.0788	0.0793	0.00
03/01/2008	J157 On 15-September-15			jSwap	9.5800	9.5810	0.0187	0.0185	0.00
03/01/2008	J186 On 21-December-26			jSwap	8.6600	8.6150	0.1049	0.1008	0.00
03/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6190	0.1051	0.1052	0.00
03/01/2008	J203 On 15-September-17			jSwap	9.4300	9.4100	0.1253	0.1239	0.00
03/01/2008	J204 On 21-December-18			jSwap	9.2900	9.2640	0.1203	0.1186	0.00
03/01/2008	J207 On 15-January-20			jSwap	9.2400	9.2100	0.0933	0.0913	0.00
03/01/2008	JBAR On 21-December-05			jBar	11.3000	11.2330	11.2960	11.2330	0.00
03/01/2008	JFRA On 07-February-08			jFra	11.2400	11.2460	0.0273	0.0273	0.00
03/01/2008	JFRA On 05-February-09			jFra	10.5600	10.5630	0.0256	0.0257	0.00
03/01/2008	JFRA On 02-May-08			jFra	11.2400	11.2690	0.0290	0.0291	0.00
03/01/2008	JFRA On 07-May-09			jFra	10.2000	10.2240	0.0248	0.0249	0.00
03/01/2008	JFRA On 07-August-08			jFra	11.1000	11.1190	0.0269	0.0270	0.00
03/01/2008	JFRA On 06-August-09			jFra	9.8900	9.9300	0.0240	0.0242	0.00
03/01/2008	JFRA On 06-November-08			jFra	10.9000	10.9290	0.0265	0.0265	0.00
03/01/2008	JFRA On 05-November-09			jFra	9.6600	9.6950	0.0235	0.0236	0.00
03/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11650	11741	11650	11741	0.00
03/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2676	2743	2676	2743	0.00
03/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21521	21556	21521	21556	0.00
03/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20171	20188	20171	20188	0.00
03/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12747	12839	12747	12839	0.00
03/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	10189	10197	10189	10197	0.00
03/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16415	16475	16415	16475	0.00
03/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14356	14367	14356	14367	0.00
03/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	25026	25101	25026	25101	0.00
03/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25306	25271	25306	25271	0.00
03/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	19102	19172	19102	19172	0.00
03/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17534	17524	17534	17524	0.00
03/01/2008	JN02 On 07-February-08			jNote	10.6300	10.6550	0.1883	0.1887	0.00
03/01/2008	JN02 On 02-May-08			jNote	10.4200	10.4470	0.1863	0.1868	0.00
03/01/2008	JN02 On 07-August-08			jNote	10.1700	10.1930	0.1809	0.1813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29021	29478	29021	29478	0.00
03/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	173	174	173	174	0.00
03/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16473	16849	16473	16849	0.00
03/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7431	7275	7431	7275	0.00
03/01/2008	JN05 On 07-February-08			jNote	9.7100	9.7300	0.3777	0.3782	0.00
03/01/2008	JN05 On 02-May-08			jNote	9.5800	9.6000	0.3738	0.3745	0.00
03/01/2008	JN05 On 07-August-08			jNote	9.4200	9.4450	0.3685	0.3691	0.00
03/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	27894	28574	27894	28574	0.00
03/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	211	203	211	203	0.00
03/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13818	14346	13818	14346	0.00
03/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	9289	8962	9289	8962	0.00
03/01/2008	JN10 On 07-February-08			jNote	9.2200	9.1950	0.5896	0.5880	0.00
03/01/2008	JN10 On 02-May-08			jNote	9.1300	9.1000	0.5872	0.5856	0.00
03/01/2008	JN10 On 07-August-08			jNote	9.0200	8.9900	0.5829	0.5812	0.00
03/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	15515	14345	15515	14345	0.00
03/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	1514	1880	1514	1880	0.00
03/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	16757	15775	16757	15775	0.00
03/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	7258	7951	7258	7951	0.00
03/01/2008	JROD On 31-January-08			jRod	10.5600	10.5650	0.0067	0.0067	0.00
03/01/2008	JROD On 29-February-08			jRod	10.9300	10.9380	0.0075	0.0075	0.00
03/01/2008	JROD On 31-March-08			jRod	11.2700	11.2690	0.0082	0.0082	0.00
03/01/2008	JROD On 30-April-08			jRod	11.0100	11.0140	0.0150	0.0150	0.00
03/01/2008	JROD On 30-May-08			jRod	11.2300	11.2330	0.0159	0.0159	0.00
03/01/2008	JROD On 30-June-08			jRod	11.3800	11.3830	0.0164	0.0165	0.00
03/01/2008	JROD On 31-July-08			jRod	11.1600	11.1610	0.0231	0.0232	0.00
03/01/2008	OTH1 On 07-February-08			Index Future	253.7600	254.0320	253.7620	254.0320	0.00
03/01/2008	OTH1 On 02-May-08			Index Future	260.3900	260.6710	260.3930	260.6710	0.00
03/01/2008	OTH1 On 07-August-08			Index Future	268.3400	268.7510	268.3400	268.7510	0.00
03/01/2008	OTH1 On 06-November-08			Index Future	275.5600	275.8520	275.5600	275.8520	12.00
03/01/2008	R153 On 07-February-08			Bond Future	9.2700	9.2920	114.1936	114.1468	8,063.00
03/01/2008	R153 On 02-May-08			Bond Future	9.0300	9.0450	110.5266	110.4835	0.00
03/01/2008	R153 On 07-August-08			Bond Future	8.7500	8.7680	113.6488	113.6101	0.00
03/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2427	2473	2427	2473	0.00
03/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	641	623	641	623	0.00
03/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	695	720	695	720	0.00
03/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	561	547	561	547	0.00
03/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1042	1067	1042	1067	0.00
03/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
03/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3029	3076	3029	3076	0.00
03/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
03/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3637	3684	3637	3684	0.00
03/01/2008	R157 On 07-February-08			Bond Future	8.4900	8.4790	133.1600	133.2249	9,138.00
03/01/2008	R157 On 02-May-08			Bond Future	8.3500	8.3430	129.7839	129.8476	0.00
03/01/2008	R157 On 07-August-08			Bond Future	8.2200	8.2050	133.4695	133.5318	2,500.00
03/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1105	1154	1105	1154	0.00
03/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1034	1018	1034	1018	250.00
03/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2424	2470	2424	2470	0.00
03/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1492	1474	1492	1474	2,000.00
03/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1900	1932	1900	1932	0.00
03/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3248	3218	3248	3218	0.00
03/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	26	30	26	30	0.00
03/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4936	4876	4936	4876	0.00
03/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	449	481	449	481	250.00
03/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2011	1977	2011	1977	0.00
03/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3452	3504	3452	3504	0.00
03/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	955	943	955	943	0.00
03/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	3	4	3	4	0.00
03/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6631	6567	6631	6567	0.00
03/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
03/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8375	8311	8375	8311	0.00
03/01/2008	R186 On 07-February-08			Bond Future	8.1600	8.1290	123.8391	124.1738	0.00
03/01/2008	R186 On 02-May-08			Bond Future	8.0800	8.0460	127.0838	127.4200	0.00
03/01/2008	R186 On 07-August-08			Bond Future	8.0000	7.9650	125.3732	125.7105	0.00
03/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	302	367	302	367	0.00
03/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	4986	4717	4986	4717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2819	2993	2819	2993	0.00
03/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3674	3512	3674	3512	0.00
03/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3200	3354	3200	3354	0.00
03/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5996	5812	5996	5812	0.00
03/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	59	78	59	78	0.00
03/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7740	7425	7740	7425	0.00
03/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	7	10	7	10	0.00
03/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10791	10460	10791	10460	0.00
03/01/2008	R196 On 07-February-08			Bond Future	10.1500	10.1720	104.4009	104.3815	0.00
03/01/2008	R196 On 02-May-08			Bond Future	9.7200	9.7430	102.0551	102.0335	0.00
03/01/2008	R196 On 07-August-08			Bond Future	9.1700	9.2090	104.9116	104.8920	0.00
03/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	1	1	1	0.00
03/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1371	1391	1371	1391	0.00
03/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	80	77	80	77	0.00
03/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	632	650	632	650	0.00
03/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1506	1500	1506	1500	0.00
03/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1730	1743	1730	1743	0.00
03/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
03/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1618	1637	1618	1637	0.00
03/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
03/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1866	1885	1866	1885	0.00
03/01/2008	R201 On 07-February-08			Bond Future	8.5400	8.5320	102.3110	102.3624	0.00
03/01/2008	R201 On 02-May-08			Bond Future	8.4100	8.3990	104.9875	105.0381	0.00
03/01/2008	R201 On 07-August-08			Bond Future	8.2800	8.2670	103.5275	103.5769	0.00
03/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	13	15	13	15	0.00
03/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4193	4144	4193	4144	0.00
03/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1748	1782	1748	1782	0.00
03/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1289	1273	1289	1273	0.00
03/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1355	1379	1355	1379	0.00
03/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2734	2709	2734	2709	0.00
03/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	1	2	1	2	0.00
03/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5546	5495	5546	5495	0.00
03/01/2008	R201 On 07-February-08	7.25	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
03/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6932	6881	6932	6881	0.00
03/01/2008	R203 On 07-February-08			Bond Future	8.3500	8.3440	102.7105	102.7754	0.00
03/01/2008	R203 On 02-May-08			Bond Future	8.2500	8.2350	101.2033	101.2677	0.00
03/01/2008	R203 On 07-August-08			Bond Future	8.1400	8.1250	104.0793	104.1431	0.00
03/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	9	11	9	11	0.00
03/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5751	5688	5751	5688	0.00
03/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1574	1613	1574	1613	0.00
03/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1542	1517	1542	1517	0.00
03/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	670	691	670	691	0.00
03/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3161	3118	3161	3118	0.00
03/01/2008	R204 On 07-February-08			Bond Future	8.3500	8.3390	98.6818	98.7511	3,331.00
03/01/2008	R204 On 02-May-08			Bond Future	8.2500	8.2400	101.2549	101.3240	0.00
03/01/2008	R204 On 07-August-08			Bond Future	8.1500	8.1420	100.0708	100.1394	0.00
03/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	55	62	55	62	0.00
03/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6185	6123	6185	6123	0.00
03/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1671	1713	1671	1713	0.00
03/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1671	1644	1671	1644	0.00
03/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	542	562	542	562	0.00
03/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3351	3302	3351	3302	0.00
03/01/2008	R206 On 07-February-08			Bond Future	8.6500	8.6460	95.3405	95.3405	0.00
03/01/2008	R206 On 02-May-08			Bond Future	8.5100	8.5070	97.8414	97.8414	0.00
03/01/2008	R206 On 07-August-08			Bond Future	8.3600	8.3640	96.8543	96.8543	0.00
03/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	4	5	4	5	0.00
03/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4062	4063	4062	4063	0.00
03/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	628	633	628	633	0.00
03/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1746	1750	1746	1750	0.00
03/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	855	858	855	858	0.00
03/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2396	2399	2396	2399	0.00
03/01/2008	R207 On 07-February-08			Bond Future	8.3200	8.3120	92.5393	92.6100	0.00
03/01/2008	R207 On 02-May-08			Bond Future	8.2300	8.2210	94.9573	95.0279	0.00
03/01/2008	R207 On 07-August-08			Bond Future	8.1400	8.1300	94.0032	94.0735	0.00
03/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	7	9	7	9	0.00
03/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6069	6000	6069	6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1774	1818	1774	1818	0.00
03/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1640	1614	1640	1614	0.00
03/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1011	1043	1011	1043	0.00
03/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2002	1963	2002	1963	0.00
03/01/2008	R209 On 07-February-08			Bond Future	7.8900	7.8350	83.9125	84.3923	6,590.00
03/01/2008	R209 On 02-May-08			Bond Future	7.8200	7.7660	82.9459	83.4313	0.00
03/01/2008	R209 On 07-August-08			Bond Future	7.7500	7.6970	85.3184	85.8092	0.00
03/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	4	7	4	7	0.00
03/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9219	8742	9219	8742	0.00
03/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2145	2393	2145	2393	0.00
03/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2787	2549	2787	2549	0.00
03/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1327	1595	1327	1595	0.00
03/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1297	1075	1297	1075	0.00
03/01/2008	TRT1 On 07-February-08			Index Future	258.2100	258.3490	258.2090	258.3490	0.00
03/01/2008	TRT1 On 02-May-08			Index Future	264.9600	265.1000	264.9560	265.1000	0.00
03/01/2008	TRT1 On 07-August-08			Index Future	273.0500	273.1290	273.0470	273.1290	0.00
03/01/2008	TRT1 On 06-November-08			Index Future	280.3900	280.5400	280.3890	280.5400	400.00
04/01/2008	\$ / R On 17-March-08			Currency Future	6.9400	6.9374	6.9379	6.9374	47,022.00
04/01/2008	\$ / R On 13-June-08			Currency Future	7.0700	7.0653	7.0674	7.0653	15,045.00
04/01/2008	\$ / R On 15-September-08			Currency Future	7.2000	7.1999	7.2034	7.1999	1,472.00
04/01/2008	£ / R On 17-March-08			Currency Future	13.6800	13.6719	13.6766	13.6719	1,037.00
04/01/2008	£ / R On 13-June-08			Currency Future	13.8900	13.8810	13.8865	13.8810	1,155.00
04/01/2008	£ / R On 15-September-08			Currency Future	14.1000	14.0941	14.0997	14.0941	36.00
04/01/2008	€ / R On 17-March-08			Currency Future	10.2600	10.2216	10.2605	10.2216	1,752.00
04/01/2008	€ / R On 13-June-08			Currency Future	10.4400	10.4023	10.4423	10.4023	1,248.00
04/01/2008	€ / R On 15-September-08			Currency Future	10.6200	10.5837	10.6242	10.5837	92.00
04/01/2008	ALBI On 07-February-08			Index Future	260.1500	260.0340	260.1510	260.0340	594.00
04/01/2008	ALBI On 02-May-08			Index Future	266.9200	266.8590	266.9210	266.8590	0.00
04/01/2008	ALBI On 07-August-08			Index Future	275.0100	274.9450	275.0070	274.9450	0.00
04/01/2008	ALBI On 06-November-08			Index Future	282.5900	282.5270	282.5890	282.5270	0.00
04/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	62493	61463	62493	61463	0.00
04/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	983	1123	983	1123	0.00
04/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	40860	40609	40860	40609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	21650	22019	21650	22019	0.00
04/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	109335	108877	109335	108877	0.00
04/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9265	9427	9265	9427	0.00
04/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	180476	179935	180476	179935	0.00
04/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4586	4665	4586	4665	0.00
04/01/2008	CRD1 On 07-February-08			Index Future	111.9600	111.9280	111.9620	111.9280	0.00
04/01/2008	CRD1 On 02-May-08			Index Future	114.8900	114.8520	114.8870	114.8520	0.00
04/01/2008	CRD1 On 07-August-08			Index Future	120.1800	120.1590	120.1780	120.1590	0.00
04/01/2008	CRD1 On 06-November-08			Index Future	121.5800	121.5420	121.5800	121.5420	8.00
04/01/2008	GOVI On 07-February-08			jGovi	261.5400	261.4290	261.5395	261.4290	7.00
04/01/2008	GOVI On 02-May-08			jGovi	268.8500	268.7350	268.8460	268.7350	0.00
04/01/2008	GOVI On 07-August-08			jGovi	276.4300	276.3130	276.4285	276.3130	0.00
04/01/2008	GOVI On 06-November-08			jGovi	284.0100	283.8860	284.0065	283.8860	60.00
04/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	2115	2065	2115	2065	0.00
04/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	36720	37775	36720	37775	0.00
04/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	60531	59814	60531	59814	0.00
04/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	12071	12464	12071	12464	0.00
04/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	55477	54884	55477	54884	0.00
04/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	31192	31754	31192	31754	0.00
04/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	115927	115039	115927	115039	0.00
04/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	15862	16179	15862	16179	0.00
04/01/2008	ILBI On 07-February-08			Index Future	298.2300	298.2060	298.2260	298.2060	0.00
04/01/2008	J153 On 31-August-10			jSwap	10.5300	10.5330	0.0786	0.0788	0.00
04/01/2008	J157 On 15-September-15			jSwap	9.5900	9.5840	0.0191	0.0187	0.00
04/01/2008	J186 On 21-December-26			jSwap	8.6900	8.6630	0.1073	0.1049	0.00
04/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6160	0.1052	0.1051	0.00
04/01/2008	J203 On 15-September-17			jSwap	9.4500	9.4310	0.1263	0.1253	0.00
04/01/2008	J204 On 21-December-18			jSwap	9.3100	9.2890	0.1216	0.1203	0.00
04/01/2008	J207 On 15-January-20			jSwap	9.2600	9.2360	0.0949	0.0933	0.00
04/01/2008	JBAR On 21-December-05			jBar	11.3100	11.2960	11.3080	11.2960	0.00
04/01/2008	JFRA On 07-February-08			jFra	11.2200	11.2410	0.0272	0.0273	0.00
04/01/2008	JFRA On 05-February-09			jFra	10.5100	10.5560	0.0255	0.0256	0.00
04/01/2008	JFRA On 02-May-08			jFra	11.2300	11.2360	0.0290	0.0290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	JFRA On 07-May-09			jFra	10.1800	10.1970	0.0248	0.0248	0.00
04/01/2008	JFRA On 07-August-08			jFra	11.1000	11.0990	0.0269	0.0269	0.00
04/01/2008	JFRA On 06-August-09			jFra	9.8800	9.8850	0.0240	0.0240	0.00
04/01/2008	JFRA On 06-November-08			jFra	10.8900	10.8960	0.0264	0.0265	0.00
04/01/2008	JFRA On 05-November-09			jFra	9.6500	9.6550	0.0235	0.0235	0.00
04/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11525	11650	11525	11650	0.00
04/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2621	2676	2621	2676	0.00
04/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21442	21521	21442	21521	0.00
04/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20198	20171	20198	20171	0.00
04/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12686	12747	12686	12747	0.00
04/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	10153	10189	10153	10189	0.00
04/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16380	16415	16380	16415	0.00
04/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14320	14356	14320	14356	0.00
04/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24995	25026	24995	25026	0.00
04/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25294	25306	25294	25306	0.00
04/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	19070	19102	19070	19102	0.00
04/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17507	17534	17507	17534	0.00
04/01/2008	JN02 On 07-February-08			jNote	10.6200	10.6290	0.1880	0.1883	0.00
04/01/2008	JN02 On 02-May-08			jNote	10.4100	10.4170	0.1861	0.1863	0.00
04/01/2008	JN02 On 07-August-08			jNote	10.1600	10.1650	0.1807	0.1809	0.00
04/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	28774	29021	28774	29021	0.00
04/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	165	173	165	173	0.00
04/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16320	16473	16320	16473	0.00
04/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7452	7431	7452	7431	0.00
04/01/2008	JN05 On 07-February-08			jNote	9.7100	9.7120	0.3777	0.3777	0.00
04/01/2008	JN05 On 02-May-08			jNote	9.5800	9.5780	0.3740	0.3738	0.00
04/01/2008	JN05 On 07-August-08			jNote	9.4300	9.4230	0.3687	0.3685	0.00
04/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	27844	27894	27844	27894	0.00
04/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	195	211	195	211	0.00
04/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13839	13818	13839	13818	0.00
04/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	9189	9289	9189	9289	0.00
04/01/2008	JN10 On 07-February-08			jNote	9.2400	9.2190	0.5905	0.5896	0.00
04/01/2008	JN10 On 02-May-08			jNote	9.1500	9.1260	0.5882	0.5872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	JN10 On 07-August-08			jNote	9.0400	9.0190	0.5840	0.5829	0.00
04/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	16354	15515	16354	15515	0.00
04/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	1272	1514	1272	1514	0.00
04/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	17487	16757	17487	16757	0.00
04/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	6765	7258	6765	7258	0.00
04/01/2008	JROD On 31-January-08			jRod	10.5600	10.5610	0.0072	0.0067	0.00
04/01/2008	JROD On 29-February-08			jRod	10.9300	10.9340	0.0080	0.0075	0.00
04/01/2008	JROD On 31-March-08			jRod	11.2700	11.2670	0.0087	0.0082	0.00
04/01/2008	JROD On 30-April-08			jRod	11.0100	11.0130	0.0155	0.0150	0.00
04/01/2008	JROD On 30-May-08			jRod	11.2300	11.2310	0.0164	0.0159	0.00
04/01/2008	JROD On 30-June-08			jRod	11.3700	11.3790	0.0169	0.0164	0.00
04/01/2008	JROD On 31-July-08			jRod	11.1500	11.1570	0.0236	0.0231	0.00
04/01/2008	OTH1 On 07-February-08			Index Future	253.9300	253.7620	253.9250	253.7620	0.00
04/01/2008	OTH1 On 02-May-08			Index Future	260.5600	260.3930	260.5590	260.3930	0.00
04/01/2008	OTH1 On 07-August-08			Index Future	268.4200	268.3400	268.4230	268.3400	0.00
04/01/2008	OTH1 On 06-November-08			Index Future	275.7400	275.5600	275.7380	275.5600	12.00
04/01/2008	R153 On 07-February-08			Bond Future	9.3200	9.2720	114.0791	114.1936	8,063.00
04/01/2008	R153 On 02-May-08			Bond Future	9.1100	9.0250	110.3456	110.5266	0.00
04/01/2008	R153 On 07-August-08			Bond Future	8.8600	8.7480	113.4284	113.6488	0.00
04/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
04/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2540	2427	2540	2427	0.00
04/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	553	641	553	641	0.00
04/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	788	695	788	695	0.00
04/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	474	561	474	561	0.00
04/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1176	1042	1176	1042	0.00
04/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
04/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3143	3029	3143	3029	0.00
04/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3751	3637	3751	3637	0.00
04/01/2008	R157 On 07-February-08			Bond Future	8.5200	8.4890	132.9658	133.1600	9,138.00
04/01/2008	R157 On 02-May-08			Bond Future	8.4000	8.3530	129.4913	129.7839	0.00
04/01/2008	R157 On 07-August-08			Bond Future	8.2700	8.2150	133.1089	133.4695	2,500.00
04/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	992	1105	992	1105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1115	1034	1115	1034	250.00
04/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2249	2424	2249	2424	0.00
04/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1610	1492	1610	1492	2,000.00
04/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1745	1900	1745	1900	0.00
04/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3454	3248	3454	3248	0.00
04/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	19	26	19	26	0.00
04/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5124	4936	5124	4936	0.00
04/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	385	449	385	449	250.00
04/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2141	2011	2141	2011	0.00
04/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3242	3452	3242	3452	0.00
04/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1038	955	1038	955	0.00
04/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	2	3	2	3	0.00
04/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6824	6631	6824	6631	0.00
04/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8569	8375	8569	8375	0.00
04/01/2008	R186 On 07-February-08			Bond Future	8.1700	8.1590	123.6945	123.8391	0.00
04/01/2008	R186 On 02-May-08			Bond Future	8.0900	8.0760	126.8827	127.0838	0.00
04/01/2008	R186 On 07-August-08			Bond Future	8.0200	7.9950	125.1378	125.3732	0.00
04/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	269	302	269	302	0.00
04/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5098	4986	5098	4986	0.00
04/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2712	2819	2712	2819	0.00
04/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3768	3674	3768	3674	0.00
04/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3093	3200	3093	3200	0.00
04/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	6124	5996	6124	5996	0.00
04/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	50	59	50	59	0.00
04/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7876	7740	7876	7740	0.00
04/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	5	7	5	7	0.00
04/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10934	10791	10934	10791	0.00
04/01/2008	R196 On 07-February-08			Bond Future	10.1400	10.1520	104.4154	104.4009	0.00
04/01/2008	R196 On 02-May-08			Bond Future	9.6900	9.7150	102.0720	102.0551	0.00
04/01/2008	R196 On 07-August-08			Bond Future	9.1500	9.1720	104.9259	104.9116	0.00
04/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	1	1	1	1	0.00
04/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1357	1371	1357	1371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	83	80	83	80	0.00
04/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	618	632	618	632	0.00
04/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1509	1506	1509	1506	0.00
04/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1719	1730	1719	1730	0.00
04/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
04/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1603	1618	1603	1618	0.00
04/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
04/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1852	1866	1852	1866	0.00
04/01/2008	R201 On 07-February-08			Bond Future	8.5700	8.5420	102.1773	102.3110	0.00
04/01/2008	R201 On 02-May-08			Bond Future	8.4400	8.4090	104.8107	104.9875	0.00
04/01/2008	R201 On 07-August-08			Bond Future	8.3200	8.2770	103.3400	103.5275	0.00
04/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	9	13	9	13	0.00
04/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4324	4193	4324	4193	0.00
04/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1645	1748	1645	1748	0.00
04/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1363	1289	1363	1289	0.00
04/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1277	1355	1277	1355	0.00
04/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2844	2734	2844	2734	0.00
04/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
04/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5680	5546	5680	5546	0.00
04/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7066	6932	7066	6932	0.00
04/01/2008	R203 On 07-February-08			Bond Future	8.3700	8.3540	102.5810	102.7105	0.00
04/01/2008	R203 On 02-May-08			Bond Future	8.2700	8.2450	101.0297	101.2033	0.00
04/01/2008	R203 On 07-August-08			Bond Future	8.1600	8.1350	103.8948	104.0793	0.00
04/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	7	9	7	9	0.00
04/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5878	5751	5878	5751	0.00
04/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1480	1574	1480	1574	0.00
04/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1622	1542	1622	1542	0.00
04/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	617	670	617	670	0.00
04/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3293	3161	3293	3161	0.00
04/01/2008	R204 On 07-February-08			Bond Future	8.3700	8.3490	98.5570	98.6818	3,331.00
04/01/2008	R204 On 02-May-08			Bond Future	8.2700	8.2500	101.0962	101.2549	0.00
04/01/2008	R204 On 07-August-08			Bond Future	8.1800	8.1520	99.8995	100.0708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	46	55	46	55	0.00
04/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6301	6185	6301	6185	0.00
04/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1584	1671	1584	1671	0.00
04/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1743	1671	1743	1671	0.00
04/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	499	542	499	542	0.00
04/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3479	3351	3479	3351	0.00
04/01/2008	R206 On 07-February-08			Bond Future	8.6800	8.6460	95.2038	95.3405	0.00
04/01/2008	R206 On 02-May-08			Bond Future	8.5500	8.5070	97.6560	97.8414	0.00
04/01/2008	R206 On 07-August-08			Bond Future	8.4100	8.3640	96.6450	96.8543	0.00
04/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	3	4	3	4	0.00
04/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4197	4062	4197	4062	0.00
04/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	562	628	562	628	0.00
04/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1865	1746	1865	1746	0.00
04/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	781	855	781	855	0.00
04/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2532	2396	2532	2396	0.00
04/01/2008	R207 On 07-February-08			Bond Future	8.3400	8.3220	92.4122	92.5393	0.00
04/01/2008	R207 On 02-May-08			Bond Future	8.2500	8.2310	94.7952	94.9573	0.00
04/01/2008	R207 On 07-August-08			Bond Future	8.1700	8.1400	93.8278	94.0032	0.00
04/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	5	7	5	7	0.00
04/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6194	6069	6194	6069	0.00
04/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1684	1774	1684	1774	0.00
04/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1712	1640	1712	1640	0.00
04/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	940	1011	940	1011	0.00
04/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2106	2002	2106	2002	0.00
04/01/2008	R209 On 07-February-08			Bond Future	7.9000	7.8850	83.8076	83.9125	6,590.00
04/01/2008	R209 On 02-May-08			Bond Future	7.8300	7.8160	82.8109	82.9459	0.00
04/01/2008	R209 On 07-August-08			Bond Future	7.7600	7.7470	85.1526	85.3184	0.00
04/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	3	4	3	4	0.00
04/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9323	9219	9323	9219	0.00
04/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2072	2145	2072	2145	0.00
04/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2849	2787	2849	2787	0.00
04/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1240	1327	1240	1327	0.00
04/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1377	1297	1377	1297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	TRT1 On 07-February-08			Index Future	258.3200	258.2090	258.3190	258.2090	0.00
04/01/2008	TRT1 On 02-May-08			Index Future	265.0700	264.9560	265.0680	264.9560	0.00
04/01/2008	TRT1 On 07-August-08			Index Future	273.1100	273.0470	273.1070	273.0470	0.00
04/01/2008	TRT1 On 06-November-08			Index Future	280.5100	280.3890	280.5090	280.3890	400.00
07/01/2008	\$ / R On 17-March-08			Currency Future	7.0100	6.9379	7.0064	6.9379	47,040.00
07/01/2008	\$ / R On 13-June-08			Currency Future	7.1400	7.0674	7.1381	7.0674	15,045.00
07/01/2008	\$ / R On 15-September-08			Currency Future	7.2800	7.2034	7.2767	7.2034	1,501.00
07/01/2008	£ / R On 17-March-08			Currency Future	13.7900	13.6766	13.7921	13.6766	1,037.00
07/01/2008	£ / R On 13-June-08			Currency Future	14.0000	13.8865	14.0044	13.8865	1,155.00
07/01/2008	£ / R On 15-September-08			Currency Future	14.2200	14.0997	14.2202	14.0997	50.00
07/01/2008	€ / R On 17-March-08			Currency Future	10.3100	10.2605	10.3141	10.2605	1,752.00
07/01/2008	€ / R On 13-June-08			Currency Future	10.5000	10.4423	10.4964	10.4423	1,248.00
07/01/2008	€ / R On 15-September-08			Currency Future	10.6800	10.6242	10.6792	10.6242	112.00
07/01/2008	ALBI On 07-February-08			Index Future	260.0800	260.1510	260.0750	260.1510	594.00
07/01/2008	ALBI On 02-May-08			Index Future	266.9700	266.9210	266.9740	266.9210	0.00
07/01/2008	ALBI On 07-August-08			Index Future	275.0300	275.0070	275.0330	275.0070	0.00
07/01/2008	ALBI On 06-November-08			Index Future	282.6600	282.5890	282.6570	282.5890	0.00
07/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	61576	62493	61576	62493	0.00
07/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	826	983	826	983	0.00
07/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	40810	40860	40810	40860	0.00
07/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	21070	21650	21070	21650	0.00
07/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	109372	109335	109372	109335	0.00
07/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9042	9265	9042	9265	0.00
07/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	181013	180476	181013	180476	0.00
07/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4443	4586	4443	4586	0.00
07/01/2008	CRD1 On 07-February-08			Index Future	111.9700	111.9620	111.9660	111.9620	0.00
07/01/2008	CRD1 On 02-May-08			Index Future	114.8900	114.8870	114.8900	114.8870	0.00
07/01/2008	CRD1 On 07-August-08			Index Future	120.2200	120.1780	120.2240	120.1780	0.00
07/01/2008	CRD1 On 06-November-08			Index Future	121.5800	121.5800	121.5840	121.5800	8.00
07/01/2008	GOVI On 07-February-08			jGovi	261.4900	261.5395	261.4915	261.5395	7.00
07/01/2008	GOVI On 02-May-08			jGovi	268.8000	268.8460	268.7970	268.8460	0.00
07/01/2008	GOVI On 07-August-08			jGovi	276.3800	276.4285	276.3780	276.4285	0.00
07/01/2008	GOVI On 06-November-08			jGovi	283.9600	284.0065	283.9555	284.0065	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	1760	2115	1760	2115	0.00
07/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	36845	36720	36845	36720	0.00
07/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	59853	60531	59853	60531	0.00
07/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	11883	12071	11883	12071	0.00
07/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	54889	55477	54889	55477	0.00
07/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	31109	31192	31109	31192	0.00
07/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	115340	115927	115340	115927	0.00
07/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	15785	15862	15785	15862	0.00
07/01/2008	ILBI On 07-February-08			Index Future	298.3400	298.2260	298.3390	298.2260	0.00
07/01/2008	J153 On 31-August-10			jSwap	10.5400	10.5260	0.0791	0.0786	0.00
07/01/2008	J157 On 15-September-15			jSwap	9.6000	9.5900	0.0195	0.0191	0.00
07/01/2008	J186 On 21-December-26			jSwap	8.7100	8.6910	0.1091	0.1073	0.00
07/01/2008	J201 On 22-December-14			jSwap	9.6300	9.6160	0.1059	0.1052	0.00
07/01/2008	J203 On 15-September-17			jSwap	9.4600	9.4450	0.1272	0.1263	0.00
07/01/2008	J204 On 21-December-18			jSwap	9.3200	9.3090	0.1227	0.1216	0.00
07/01/2008	J207 On 15-January-20			jSwap	9.2700	9.2580	0.0960	0.0949	0.00
07/01/2008	JBAR On 21-December-05			jBar	11.3000	11.3080	11.3040	11.3080	0.00
07/01/2008	JFRA On 07-February-08			jFra	11.2000	11.2200	0.0272	0.0272	0.00
07/01/2008	JFRA On 05-February-09			jFra	10.5900	10.5120	0.0257	0.0255	0.00
07/01/2008	JFRA On 02-May-08			jFra	11.2300	11.2250	0.0290	0.0290	0.00
07/01/2008	JFRA On 07-May-09			jFra	10.2100	10.1820	0.0248	0.0248	0.00
07/01/2008	JFRA On 07-August-08			jFra	11.1300	11.0990	0.0270	0.0269	0.00
07/01/2008	JFRA On 06-August-09			jFra	9.9000	9.8770	0.0241	0.0240	0.00
07/01/2008	JFRA On 06-November-08			jFra	10.9400	10.8940	0.0265	0.0264	0.00
07/01/2008	JFRA On 05-November-09			jFra	9.6600	9.6460	0.0235	0.0235	0.00
07/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11354	11525	11354	11525	0.00
07/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2371	2621	2371	2621	0.00
07/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21463	21442	21463	21442	0.00
07/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20020	20198	20020	20198	0.00
07/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12543	12686	12543	12686	0.00
07/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	10009	10153	10009	10153	0.00
07/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16313	16380	16313	16380	0.00
07/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14176	14320	14176	14320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24960	24995	24960	24995	0.00
07/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25198	25294	25198	25294	0.00
07/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	19036	19070	19036	19070	0.00
07/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17364	17507	17364	17507	0.00
07/01/2008	JN02 On 07-February-08			jNote	10.6400	10.6150	0.1885	0.1880	0.00
07/01/2008	JN02 On 02-May-08			jNote	10.4400	10.4070	0.1866	0.1861	0.00
07/01/2008	JN02 On 07-August-08			jNote	10.1800	10.1560	0.1811	0.1807	0.00
07/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29205	28774	29205	28774	0.00
07/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	114	165	114	165	0.00
07/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16483	16320	16483	16320	0.00
07/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7133	7452	7133	7452	0.00
07/01/2008	JN05 On 07-February-08			jNote	9.7400	9.7110	0.3784	0.3777	0.00
07/01/2008	JN05 On 02-May-08			jNote	9.6100	9.5810	0.3748	0.3740	0.00
07/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4280	0.3695	0.3687	0.00
07/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	28695	27844	28695	27844	0.00
07/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	126	195	126	195	0.00
07/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14262	13839	14262	13839	0.00
07/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8615	9189	8615	9189	0.00
07/01/2008	JN10 On 07-February-08			jNote	9.2500	9.2360	0.5909	0.5905	0.00
07/01/2008	JN10 On 02-May-08			jNote	9.1600	9.1450	0.5887	0.5882	0.00
07/01/2008	JN10 On 07-August-08			jNote	9.0600	9.0400	0.5845	0.5840	0.00
07/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	16950	16354	16950	16354	0.00
07/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	983	1272	983	1272	0.00
07/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	17964	17487	17964	17487	0.00
07/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	6303	6765	6303	6765	0.00
07/01/2008	JROD On 31-January-08			jRod	10.5400	10.5570	0.0066	0.0072	0.00
07/01/2008	JROD On 29-February-08			jRod	10.9000	10.9310	0.0074	0.0080	0.00
07/01/2008	JROD On 31-March-08			jRod	11.2300	11.2670	0.0081	0.0087	0.00
07/01/2008	JROD On 30-April-08			jRod	11.0000	11.0130	0.0149	0.0155	0.00
07/01/2008	JROD On 30-May-08			jRod	11.2200	11.2280	0.0158	0.0164	0.00
07/01/2008	JROD On 30-June-08			jRod	11.3700	11.3710	0.0164	0.0169	0.00
07/01/2008	JROD On 31-July-08			jRod	11.1500	11.1480	0.0231	0.0236	0.00
07/01/2008	OTH1 On 07-February-08			Index Future	253.6800	253.9250	253.6780	253.9250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	OTH1 On 02-May-08			Index Future	260.3000	260.5590	260.3040	260.5590	0.00
07/01/2008	OTH1 On 07-August-08			Index Future	268.3400	268.4230	268.3370	268.4230	0.00
07/01/2008	OTH1 On 06-November-08			Index Future	275.4700	275.7380	275.4700	275.7380	12.00
07/01/2008	R153 On 07-February-08			Bond Future	9.3400	9.3210	114.0324	114.0791	8,063.00
07/01/2008	R153 On 02-May-08			Bond Future	9.1300	9.1090	110.3026	110.3456	0.00
07/01/2008	R153 On 07-August-08			Bond Future	8.8800	8.8620	113.3898	113.4284	0.00
07/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	1	0	1	0.00
07/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2587	2540	2587	2540	0.00
07/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	526	553	526	553	0.00
07/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	804	788	804	788	0.00
07/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	455	474	455	474	0.00
07/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1196	1176	1196	1176	0.00
07/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
07/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3190	3143	3190	3143	0.00
07/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3798	3751	3798	3751	0.00
07/01/2008	R157 On 07-February-08			Bond Future	8.5300	8.5190	132.9012	132.9658	9,138.00
07/01/2008	R157 On 02-May-08			Bond Future	8.4100	8.3990	129.4277	129.4913	0.00
07/01/2008	R157 On 07-August-08			Bond Future	8.2800	8.2730	133.0469	133.1089	2,500.00
07/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	914	992	914	992	0.00
07/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1102	1115	1102	1115	250.00
07/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2190	2249	2190	2249	0.00
07/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1614	1610	1614	1610	2,000.00
07/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1704	1745	1704	1745	0.00
07/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3475	3454	3475	3454	0.00
07/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	13	19	13	19	0.00
07/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5182	5124	5182	5124	0.00
07/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	333	385	333	385	250.00
07/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2153	2141	2153	2141	0.00
07/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3177	3242	3177	3242	0.00
07/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1036	1038	1036	1038	0.00
07/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	1	2	1	2	0.00
07/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6888	6824	6888	6824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8634	8569	8634	8569	0.00
07/01/2008	R186 On 07-February-08			Bond Future	8.1800	8.1720	123.5835	123.6945	0.00
07/01/2008	R186 On 02-May-08			Bond Future	8.1000	8.0940	126.7712	126.8827	0.00
07/01/2008	R186 On 07-August-08			Bond Future	8.0300	8.0160	125.0260	125.1378	0.00
07/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	217	269	217	269	0.00
07/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5157	5098	5157	5098	0.00
07/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2621	2712	2621	2712	0.00
07/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3788	3768	3788	3768	0.00
07/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3018	3093	3018	3093	0.00
07/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	6161	6124	6161	6124	0.00
07/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	35	50	35	50	0.00
07/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7972	7876	7972	7876	0.00
07/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	3	5	3	5	0.00
07/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	11043	10934	11043	10934	0.00
07/01/2008	R196 On 07-February-08			Bond Future	10.1200	10.1370	104.4309	104.4154	0.00
07/01/2008	R196 On 02-May-08			Bond Future	9.7600	9.6930	102.0228	102.0720	0.00
07/01/2008	R196 On 07-August-08			Bond Future	9.3100	9.1450	104.8370	104.9259	0.00
07/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	1	0	1	0.00
07/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1341	1357	1341	1357	0.00
07/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	71	83	71	83	0.00
07/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	655	618	655	618	0.00
07/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1455	1509	1455	1509	0.00
07/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1753	1719	1753	1719	0.00
07/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
07/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1588	1603	1588	1603	0.00
07/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
07/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1836	1852	1836	1852	0.00
07/01/2008	R201 On 07-February-08			Bond Future	8.5800	8.5680	102.1259	102.1773	0.00
07/01/2008	R201 On 02-May-08			Bond Future	8.4500	8.4440	104.7603	104.8107	45.00
07/01/2008	R201 On 07-August-08			Bond Future	8.3300	8.3150	103.2908	103.3400	0.00
07/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	6	9	6	9	0.00
07/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4372	4324	4372	4324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1599	1645	1599	1645	0.00
07/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1367	1363	1367	1363	0.00
07/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1245	1277	1245	1277	0.00
07/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2862	2844	2862	2844	0.00
07/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00
07/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5731	5680	5731	5680	0.00
07/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7117	7066	7117	7066	0.00
07/01/2008	R203 On 07-February-08			Bond Future	8.3900	8.3740	102.4517	102.5810	0.00
07/01/2008	R203 On 02-May-08			Bond Future	8.2900	8.2720	100.9014	101.0297	0.00
07/01/2008	R203 On 07-August-08			Bond Future	8.1800	8.1640	103.7678	103.8948	0.00
07/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	4	7	4	7	0.00
07/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	6004	5878	6004	5878	0.00
07/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1398	1480	1398	1480	0.00
07/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1668	1622	1668	1622	0.00
07/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	576	617	576	617	0.00
07/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3379	3293	3379	3293	0.00
07/01/2008	R204 On 07-February-08			Bond Future	8.3800	8.3670	98.4878	98.5570	3,331.00
07/01/2008	R204 On 02-May-08			Bond Future	8.2800	8.2730	101.0273	101.0962	0.00
07/01/2008	R204 On 07-August-08			Bond Future	8.1900	8.1770	99.8311	99.8995	0.00
07/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	33	46	33	46	0.00
07/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6358	6301	6358	6301	0.00
07/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1529	1584	1529	1584	0.00
07/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1757	1743	1757	1743	0.00
07/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	476	499	476	499	0.00
07/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3524	3479	3524	3479	0.00
07/01/2008	R206 On 07-February-08			Bond Future	8.6900	8.6770	95.1598	95.2038	0.00
07/01/2008	R206 On 02-May-08			Bond Future	8.5600	8.5500	97.6130	97.6560	0.00
07/01/2008	R206 On 07-August-08			Bond Future	8.4200	8.4140	96.6031	96.6450	0.00
07/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	2	3	2	3	0.00
07/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4240	4197	4240	4197	0.00
07/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	536	562	536	562	0.00
07/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1882	1865	1882	1865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	758	781	758	781	0.00
07/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2550	2532	2550	2532	0.00
07/01/2008	R207 On 07-February-08			Bond Future	8.3600	8.3400	92.2712	92.4122	0.00
07/01/2008	R207 On 02-May-08			Bond Future	8.2700	8.2540	94.6545	94.7952	0.00
07/01/2008	R207 On 07-August-08			Bond Future	8.1900	8.1650	93.6877	93.8278	0.00
07/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	3	5	3	5	0.00
07/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6333	6194	6333	6194	0.00
07/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1592	1684	1592	1684	0.00
07/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1761	1712	1761	1712	0.00
07/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	878	940	878	940	0.00
07/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2184	2106	2184	2106	0.00
07/01/2008	R209 On 07-February-08			Bond Future	7.9300	7.8960	83.5225	83.8076	6,590.00
07/01/2008	R209 On 02-May-08			Bond Future	7.8600	7.8300	82.5226	82.8109	0.00
07/01/2008	R209 On 07-August-08			Bond Future	7.7900	7.7640	84.8612	85.1526	0.00
07/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	1	3	1	3	0.00
07/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9606	9323	9606	9323	0.00
07/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1910	2072	1910	2072	0.00
07/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2975	2849	2975	2849	0.00
07/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1094	1240	1094	1240	0.00
07/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1521	1377	1521	1377	0.00
07/01/2008	TRT1 On 07-February-08			Index Future	258.2700	258.3190	258.2670	258.3190	0.00
07/01/2008	TRT1 On 02-May-08			Index Future	265.0100	265.0680	265.0130	265.0680	0.00
07/01/2008	TRT1 On 07-August-08			Index Future	273.1500	273.1070	273.1490	273.1070	0.00
07/01/2008	TRT1 On 06-November-08			Index Future	280.4500	280.5090	280.4540	280.5090	400.00
08/01/2008	\$ / R On 17-March-08			Currency Future	6.9600	7.0064	6.9630	7.0064	47,319.00
08/01/2008	\$ / R On 13-June-08			Currency Future	7.0900	7.1381	7.0933	7.1381	15,845.00
08/01/2008	\$ / R On 15-September-08			Currency Future	7.2300	7.2767	7.2316	7.2767	2,054.00
08/01/2008	£ / R On 17-March-08			Currency Future	13.7400	13.7921	13.7385	13.7921	1,037.00
08/01/2008	£ / R On 13-June-08			Currency Future	13.9500	14.0044	13.9489	14.0044	1,155.00
08/01/2008	£ / R On 15-September-08			Currency Future	14.1700	14.2202	14.1661	14.2202	50.00
08/01/2008	€ / R On 17-March-08			Currency Future	10.2600	10.3141	10.2575	10.3141	1,752.00
08/01/2008	€ / R On 13-June-08			Currency Future	10.4400	10.4964	10.4367	10.4964	1,248.00
08/01/2008	€ / R On 15-September-08			Currency Future	10.6200	10.6792	10.6189	10.6792	112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	ALBI On 07-February-08			Index Future	259.7800	260.0750	259.7760	260.0750	594.00
08/01/2008	ALBI On 02-May-08			Index Future	266.6700	266.9740	266.6650	266.9740	0.00
08/01/2008	ALBI On 07-August-08			Index Future	274.7300	275.0330	274.7300	275.0330	0.00
08/01/2008	ALBI On 06-November-08			Index Future	282.3800	282.6570	282.3750	282.6570	0.00
08/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	58681	61576	58681	61576	0.00
08/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	921	826	921	826	0.00
08/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	38826	40810	38826	40810	0.00
08/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	22176	21070	22176	21070	0.00
08/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	106778	109372	106778	109372	0.00
08/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9478	9042	9478	9042	0.00
08/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	178379	181013	178379	181013	0.00
08/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4629	4443	4629	4443	0.00
08/01/2008	CRD1 On 07-February-08			Index Future	111.9200	111.9660	111.9150	111.9660	0.00
08/01/2008	CRD1 On 02-May-08			Index Future	114.8400	114.8900	114.8380	114.8900	0.00
08/01/2008	CRD1 On 07-August-08			Index Future	120.1800	120.2240	120.1830	120.2240	0.00
08/01/2008	CRD1 On 06-November-08			Index Future	121.5300	121.5840	121.5300	121.5840	8.00
08/01/2008	GOVI On 07-February-08			jGovi	261.2400	261.4915	261.2430	261.4915	7.00
08/01/2008	GOVI On 02-May-08			jGovi	268.5400	268.7970	268.5405	268.7970	0.00
08/01/2008	GOVI On 07-August-08			jGovi	276.1100	276.3780	276.1145	276.3780	0.00
08/01/2008	GOVI On 06-November-08			jGovi	283.6900	283.9555	283.6870	283.9555	60.00
08/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	1393	1760	1393	1760	0.00
08/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	38963	36845	38963	36845	0.00
08/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	57854	59853	57854	59853	0.00
08/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	12449	11883	12449	11883	0.00
08/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	53232	54889	53232	54889	0.00
08/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	32087	31109	32087	31109	0.00
08/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	113166	115340	113166	115340	0.00
08/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	16296	15785	16296	15785	0.00
08/01/2008	ILBI On 07-February-08			Index Future	298.3600	298.3390	298.3570	298.3390	0.00
08/01/2008	J153 On 31-August-10			jSwap	10.5800	10.5420	0.0799	0.0791	0.00
08/01/2008	J157 On 15-September-15			jSwap	9.6300	9.5970	0.0211	0.0195	0.00
08/01/2008	J186 On 21-December-26			jSwap	8.7500	8.7110	0.1124	0.1091	0.00
08/01/2008	J201 On 22-December-14			jSwap	9.6600	9.6300	0.1074	0.1059	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	J203 On 15-September-17			jSwap	9.4800	9.4590	0.1283	0.1272	0.00
08/01/2008	J204 On 21-December-18			jSwap	9.3500	9.3240	0.1241	0.1227	0.00
08/01/2008	J207 On 15-January-20			jSwap	9.3000	9.2710	0.0977	0.0960	0.00
08/01/2008	JBAR On 21-December-05			jBar	11.3200	11.3040	11.3210	11.3040	0.00
08/01/2008	JFRA On 07-February-08			jFra	11.2600	11.2040	0.0273	0.0272	0.00
08/01/2008	JFRA On 05-February-09			jFra	10.5900	10.5940	0.0257	0.0257	0.00
08/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2320	0.0291	0.0290	0.00
08/01/2008	JFRA On 07-May-09			jFra	10.2600	10.2140	0.0249	0.0248	0.00
08/01/2008	JFRA On 07-August-08			jFra	11.1700	11.1310	0.0271	0.0270	0.00
08/01/2008	JFRA On 06-August-09			jFra	9.9600	9.9020	0.0242	0.0241	0.00
08/01/2008	JFRA On 06-November-08			jFra	10.9600	10.9390	0.0266	0.0265	0.00
08/01/2008	JFRA On 05-November-09			jFra	9.7100	9.6610	0.0236	0.0235	0.00
08/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11378	11354	11378	11354	0.00
08/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2257	2371	2257	2371	0.00
08/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21426	21463	21426	21463	0.00
08/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20005	20020	20005	20020	0.00
08/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12533	12543	12533	12543	0.00
08/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9927	10009	9927	10009	0.00
08/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16326	16313	16326	16313	0.00
08/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14094	14176	14094	14176	0.00
08/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	25002	24960	25002	24960	0.00
08/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25109	25198	25109	25198	0.00
08/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	19036	19036	19036	19036	0.00
08/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17304	17364	17304	17364	0.00
08/01/2008	JN02 On 07-February-08			jNote	10.6800	10.6430	0.1891	0.1885	0.00
08/01/2008	JN02 On 02-May-08			jNote	10.4700	10.4350	0.1872	0.1866	0.00
08/01/2008	JN02 On 07-August-08			jNote	10.2200	10.1830	0.1818	0.1811	0.00
08/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29802	29205	29802	29205	0.00
08/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	90	114	90	114	0.00
08/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16851	16483	16851	16483	0.00
08/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6845	7133	6845	7133	0.00
08/01/2008	JN05 On 07-February-08			jNote	9.7700	9.7350	0.3794	0.3784	0.00
08/01/2008	JN05 On 02-May-08			jNote	9.6400	9.6070	0.3759	0.3748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	JN05 On 07-August-08			jNote	9.4900	9.4540	0.3705	0.3695	0.00
08/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	29880	28695	29880	28695	0.00
08/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	89	126	89	126	0.00
08/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14938	14262	14938	14262	0.00
08/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8050	8615	8050	8615	0.00
08/01/2008	JN10 On 07-February-08			jNote	9.2700	9.2500	0.5916	0.5909	0.00
08/01/2008	JN10 On 02-May-08			jNote	9.1800	9.1600	0.5893	0.5887	0.00
08/01/2008	JN10 On 07-August-08			jNote	9.0800	9.0550	0.5852	0.5845	0.00
08/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	18059	16950	18059	16950	0.00
08/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	770	983	770	983	0.00
08/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	18764	17964	18764	17964	0.00
08/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	5833	6303	5833	6303	0.00
08/01/2008	JROD On 31-January-08			jRod	10.5400	10.5420	0.0066	0.0066	0.00
08/01/2008	JROD On 29-February-08			jRod	10.9000	10.9020	0.0074	0.0074	0.00
08/01/2008	JROD On 31-March-08			jRod	11.2400	11.2330	0.0081	0.0081	0.00
08/01/2008	JROD On 30-April-08			jRod	11.0000	10.9990	0.0149	0.0149	0.00
08/01/2008	JROD On 30-May-08			jRod	11.2300	11.2190	0.0159	0.0158	0.00
08/01/2008	JROD On 30-June-08			jRod	11.3700	11.3660	0.0164	0.0164	0.00
08/01/2008	JROD On 31-July-08			jRod	11.1500	11.1460	0.0231	0.0231	0.00
08/01/2008	OTH1 On 07-February-08			Index Future	253.1000	253.6780	253.0960	253.6780	0.00
08/01/2008	OTH1 On 02-May-08			Index Future	259.7100	260.3040	259.7060	260.3040	0.00
08/01/2008	OTH1 On 07-August-08			Index Future	267.7100	268.3370	267.7130	268.3370	0.00
08/01/2008	OTH1 On 06-November-08			Index Future	274.8400	275.4700	274.8390	275.4700	12.00
08/01/2008	R153 On 07-February-08			Bond Future	9.3500	9.3410	114.0090	114.0324	8,063.00
08/01/2008	R153 On 02-May-08			Bond Future	9.1400	9.1290	110.2811	110.3026	0.00
08/01/2008	R153 On 07-August-08			Bond Future	8.8900	8.8820	113.3705	113.3898	0.00
08/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2610	2587	2610	2587	0.00
08/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	514	526	514	526	0.00
08/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	813	804	813	804	0.00
08/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	447	455	447	455	0.00
08/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1207	1196	1207	1196	0.00
08/01/2008	R153 On 07-February-08	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
08/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3213	3190	3213	3190	0.00
08/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3821	3798	3821	3798	0.00
08/01/2008	R157 On 07-February-08			Bond Future	8.5400	8.5290	132.8366	132.9012	9,138.00
08/01/2008	R157 On 02-May-08			Bond Future	8.4200	8.4090	129.3643	129.4277	0.00
08/01/2008	R157 On 07-August-08			Bond Future	8.2900	8.2830	132.9849	133.0469	2,500.00
08/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	867	914	867	914	0.00
08/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1120	1102	1120	1102	250.00
08/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2146	2190	2146	2190	0.00
08/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1634	1614	1634	1614	2,000.00
08/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1674	1704	1674	1704	0.00
08/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3507	3475	3507	3475	0.00
08/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	11	13	11	13	0.00
08/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5245	5182	5245	5182	0.00
08/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	306	333	306	333	250.00
08/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2191	2153	2191	2153	0.00
08/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3126	3177	3126	3177	0.00
08/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1049	1036	1049	1036	0.00
08/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
08/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6952	6888	6952	6888	0.00
08/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8699	8634	8699	8634	0.00
08/01/2008	R186 On 07-February-08			Bond Future	8.2200	8.1820	123.1408	123.5835	0.00
08/01/2008	R186 On 02-May-08			Bond Future	8.1400	8.1040	126.3266	126.7712	0.00
08/01/2008	R186 On 07-August-08			Bond Future	8.0700	8.0260	124.5802	125.0260	0.00
08/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	160	217	160	217	0.00
08/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5543	5157	5543	5157	0.00
08/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2410	2621	2410	2621	0.00
08/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	4022	3788	4022	3788	0.00
08/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	2831	3018	2831	3018	0.00
08/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	6419	6161	6419	6161	0.00
08/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	23	35	23	35	0.00
08/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	8402	7972	8402	7972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	2	3	2	3	0.00
08/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	11485	11043	11485	11043	0.00
08/01/2008	R196 On 07-February-08			Bond Future	10.1400	10.1210	104.4144	104.4309	0.00
08/01/2008	R196 On 02-May-08			Bond Future	9.7700	9.7570	102.0097	102.0228	0.00
08/01/2008	R196 On 07-August-08			Bond Future	9.3300	9.3130	104.8286	104.8370	0.00
08/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1357	1341	1357	1341	0.00
08/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	67	71	67	71	0.00
08/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	665	655	665	655	0.00
08/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1447	1455	1447	1455	0.00
08/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1754	1753	1754	1753	0.00
08/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1604	1588	1604	1588	0.00
08/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1853	1836	1853	1836	0.00
08/01/2008	R201 On 07-February-08			Bond Future	8.5900	8.5780	102.0746	102.1259	0.00
08/01/2008	R201 On 02-May-08			Bond Future	8.4600	8.4540	104.7099	104.7603	45.00
08/01/2008	R201 On 07-August-08			Bond Future	8.3400	8.3250	103.2415	103.2908	0.00
08/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	5	6	5	6	0.00
08/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4422	4372	4422	4372	0.00
08/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1566	1599	1566	1599	0.00
08/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1385	1367	1385	1367	0.00
08/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1222	1245	1222	1245	0.00
08/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2888	2862	2888	2862	0.00
08/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5782	5731	5782	5731	0.00
08/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
08/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7168	7117	7168	7117	0.00
08/01/2008	R203 On 07-February-08			Bond Future	8.4000	8.3940	102.3871	102.4517	0.00
08/01/2008	R203 On 02-May-08			Bond Future	8.3000	8.2920	100.8373	100.9014	0.00
08/01/2008	R203 On 07-August-08			Bond Future	8.1900	8.1840	103.7044	103.7678	0.00
08/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	3	4	3	4	0.00
08/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	6068	6004	6068	6004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1361	1398	1361	1398	0.00
08/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1695	1668	1695	1668	0.00
08/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	557	576	557	576	0.00
08/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3424	3379	3424	3379	0.00
08/01/2008	R204 On 07-February-08			Bond Future	8.4000	8.3770	98.3496	98.4878	3,331.00
08/01/2008	R204 On 02-May-08			Bond Future	8.3000	8.2830	100.8897	101.0273	0.00
08/01/2008	R204 On 07-August-08			Bond Future	8.2100	8.1870	99.6945	99.8311	0.00
08/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	27	33	27	33	0.00
08/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6489	6358	6489	6358	0.00
08/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1456	1529	1456	1529	0.00
08/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1821	1757	1821	1757	0.00
08/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	444	476	444	476	0.00
08/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3628	3524	3628	3524	0.00
08/01/2008	R206 On 07-February-08			Bond Future	8.7000	8.6870	95.1158	95.1598	0.00
08/01/2008	R206 On 02-May-08			Bond Future	8.5700	8.5600	97.5699	97.6130	0.00
08/01/2008	R206 On 07-August-08			Bond Future	8.4300	8.4240	96.5614	96.6031	0.00
08/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	1	2	1	2	0.00
08/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4284	4240	4284	4240	0.00
08/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	519	536	519	536	0.00
08/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1907	1882	1907	1882	0.00
08/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	742	758	742	758	0.00
08/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2576	2550	2576	2550	0.00
08/01/2008	R207 On 07-February-08			Bond Future	8.3800	8.3600	92.1306	92.2712	0.00
08/01/2008	R207 On 02-May-08			Bond Future	8.2900	8.2740	94.5141	94.6545	0.00
08/01/2008	R207 On 07-August-08			Bond Future	8.2100	8.1850	93.5479	93.6877	0.00
08/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	2	3	2	3	0.00
08/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6473	6333	6473	6333	0.00
08/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1516	1592	1516	1592	0.00
08/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1825	1761	1825	1761	0.00
08/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	825	878	825	878	0.00
08/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2271	2184	2271	2184	0.00
08/01/2008	R209 On 07-February-08			Bond Future	7.9800	7.9260	83.0509	83.5225	6,590.00
08/01/2008	R209 On 02-May-08			Bond Future	7.9100	7.8600	82.0459	82.5226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	R209 On 07-August-08			Bond Future	7.8400	7.7940	84.3793	84.8612	0.00
08/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	1	1	1	1	0.00
08/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	10077	9606	10077	9606	0.00
08/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1696	1910	1696	1910	0.00
08/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	3238	2975	3238	2975	0.00
08/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	885	1094	885	1094	0.00
08/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1795	1521	1795	1521	0.00
08/01/2008	TRT1 On 07-February-08			Index Future	258.0100	258.2670	258.0120	258.2670	0.00
08/01/2008	TRT1 On 02-May-08			Index Future	264.7500	265.0130	264.7500	265.0130	0.00
08/01/2008	TRT1 On 07-August-08			Index Future	272.9000	273.1490	272.8960	273.1490	0.00
08/01/2008	TRT1 On 06-November-08			Index Future	280.1800	280.4540	280.1780	280.4540	400.00
09/01/2008	\$ / R On 17-March-08			Currency Future	6.9600	6.9630	6.9596	6.9630	49,378.00
09/01/2008	\$ / R On 13-June-08			Currency Future	7.0900	7.0933	7.0912	7.0933	18,885.00
09/01/2008	\$ / R On 15-September-08			Currency Future	7.2300	7.2316	7.2307	7.2316	2,224.00
09/01/2008	£ / R On 17-March-08			Currency Future	13.6100	13.7385	13.6054	13.7385	1,037.00
09/01/2008	£ / R On 13-June-08			Currency Future	13.8200	13.9489	13.8155	13.9489	1,155.00
09/01/2008	£ / R On 15-September-08			Currency Future	14.0300	14.1661	14.0307	14.1661	50.00
09/01/2008	€ / R On 17-March-08			Currency Future	10.2100	10.2575	10.2148	10.2575	1,752.00
09/01/2008	€ / R On 13-June-08			Currency Future	10.3900	10.4367	10.3923	10.4367	1,248.00
09/01/2008	€ / R On 15-September-08			Currency Future	10.5700	10.6189	10.5730	10.6189	112.00
09/01/2008	ALBI On 07-February-08			Index Future	259.8600	259.7760	259.8580	259.7760	594.00
09/01/2008	ALBI On 02-May-08			Index Future	266.6300	266.6650	266.6250	266.6650	0.00
09/01/2008	ALBI On 07-August-08			Index Future	274.6900	274.7300	274.6850	274.7300	0.00
09/01/2008	ALBI On 06-November-08			Index Future	282.3200	282.3750	282.3210	282.3750	0.00
09/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	59387	58681	59387	58681	0.00
09/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	807	921	807	921	0.00
09/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	38462	38826	38462	38826	0.00
09/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	22212	22176	22212	22176	0.00
09/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	106341	106778	106341	106778	0.00
09/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9491	9478	9491	9478	0.00
09/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	177850	178379	177850	178379	0.00
09/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4640	4629	4640	4629	0.00
09/01/2008	CRD1 On 07-February-08			Index Future	111.9200	111.9150	111.9190	111.9150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	CRD1 On 02-May-08			Index Future	114.8400	114.8380	114.8410	114.8380	0.00
09/01/2008	CRD1 On 07-August-08			Index Future	120.1500	120.1830	120.1490	120.1830	0.00
09/01/2008	CRD1 On 06-November-08			Index Future	121.5400	121.5300	121.5350	121.5300	8.00
09/01/2008	GOVI On 07-February-08			jGovi	261.3100	261.2430	261.3090	261.2430	7.00
09/01/2008	GOVI On 02-May-08			jGovi	268.6000	268.5405	268.6040	268.5405	2.00
09/01/2008	GOVI On 07-August-08			jGovi	276.1800	276.1145	276.1810	276.1145	0.00
09/01/2008	GOVI On 06-November-08			jGovi	283.7600	283.6870	283.7600	283.6870	60.00
09/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	1373	1393	1373	1393	0.00
09/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	38283	38963	38283	38963	0.00
09/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	58213	57854	58213	57854	0.00
09/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	12173	12449	12173	12449	0.00
09/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	53527	53232	53527	53232	0.00
09/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	31717	32087	31717	32087	0.00
09/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	113677	113166	113677	113166	0.00
09/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	16077	16296	16077	16296	0.00
09/01/2008	ILBI On 07-February-08			Index Future	298.4200	298.3570	298.4160	298.3570	0.00
09/01/2008	J153 On 31-August-10			jSwap	10.5500	10.5750	0.0793	0.0799	0.00
09/01/2008	J157 On 15-September-15			jSwap	9.6100	9.6260	0.0200	0.0211	0.00
09/01/2008	J186 On 21-December-26			jSwap	8.7300	8.7500	0.1106	0.1124	0.00
09/01/2008	J201 On 22-December-14			jSwap	9.6500	9.6620	0.1067	0.1074	0.00
09/01/2008	J203 On 15-September-17			jSwap	9.4500	9.4780	0.1269	0.1283	0.00
09/01/2008	J204 On 21-December-18			jSwap	9.3200	9.3470	0.1225	0.1241	0.00
09/01/2008	J207 On 15-January-20			jSwap	9.2700	9.2960	0.0959	0.0977	0.00
09/01/2008	JBAR On 21-December-05			jBar	11.3300	11.3210	11.3250	11.3210	0.00
09/01/2008	JFRA On 07-February-08			jFra	11.2700	11.2570	0.0273	0.0273	0.00
09/01/2008	JFRA On 05-February-09			jFra	10.5800	10.5850	0.0257	0.0257	0.00
09/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2610	0.0290	0.0291	0.00
09/01/2008	JFRA On 07-May-09			jFra	10.2500	10.2600	0.0249	0.0249	0.00
09/01/2008	JFRA On 07-August-08			jFra	11.1600	11.1700	0.0271	0.0271	0.00
09/01/2008	JFRA On 06-August-09			jFra	9.9300	9.9560	0.0242	0.0242	0.00
09/01/2008	JFRA On 06-November-08			jFra	10.9300	10.9640	0.0265	0.0266	0.00
09/01/2008	JFRA On 05-November-09			jFra	9.6800	9.7110	0.0236	0.0236	0.00
09/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11334	11378	11334	11378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2167	2257	2167	2257	0.00
09/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21390	21426	21390	21426	0.00
09/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19988	20005	19988	20005	0.00
09/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12481	12533	12481	12533	0.00
09/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9881	9927	9881	9927	0.00
09/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16275	16326	16275	16326	0.00
09/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14073	14094	14073	14094	0.00
09/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24944	25002	24944	25002	0.00
09/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25125	25109	25125	25109	0.00
09/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18959	19036	18959	19036	0.00
09/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17320	17304	17320	17304	0.00
09/01/2008	JN02 On 07-February-08			jNote	10.6600	10.6780	0.1888	0.1891	0.00
09/01/2008	JN02 On 02-May-08			jNote	10.4500	10.4720	0.1868	0.1872	0.00
09/01/2008	JN02 On 07-August-08			jNote	10.1900	10.2220	0.1812	0.1818	0.00
09/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29534	29802	29534	29802	0.00
09/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	85	90	85	90	0.00
09/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16500	16851	16500	16851	0.00
09/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6977	6845	6977	6845	0.00
09/01/2008	JN05 On 07-February-08			jNote	9.7500	9.7670	0.3789	0.3794	0.00
09/01/2008	JN05 On 02-May-08			jNote	9.6200	9.6390	0.3753	0.3759	0.00
09/01/2008	JN05 On 07-August-08			jNote	9.4700	9.4890	0.3699	0.3705	0.00
09/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	29234	29880	29234	29880	0.00
09/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	90	89	90	89	0.00
09/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14434	14938	14434	14938	0.00
09/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8325	8050	8325	8050	0.00
09/01/2008	JN10 On 07-February-08			jNote	9.2500	9.2710	0.5905	0.5916	0.00
09/01/2008	JN10 On 02-May-08			jNote	9.1500	9.1800	0.5882	0.5893	0.00
09/01/2008	JN10 On 07-August-08			jNote	9.0500	9.0760	0.5840	0.5852	0.00
09/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	16570	18059	16570	18059	0.00
09/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	924	770	924	770	0.00
09/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	17577	18764	17577	18764	0.00
09/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	6371	5833	6371	5833	0.00
09/01/2008	JROD On 31-January-08			jRod	10.5300	10.5390	0.0066	0.0066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	JROD On 29-February-08			jRod	10.8900	10.9010	0.0074	0.0074	0.00
09/01/2008	JROD On 31-March-08			jRod	11.2300	11.2380	0.0081	0.0081	0.00
09/01/2008	JROD On 30-April-08			jRod	11.0000	11.0040	0.0149	0.0149	0.00
09/01/2008	JROD On 30-May-08			jRod	11.2200	11.2260	0.0159	0.0159	0.00
09/01/2008	JROD On 30-June-08			jRod	11.3700	11.3740	0.0164	0.0164	0.00
09/01/2008	JROD On 31-July-08			jRod	11.1500	11.1530	0.0231	0.0231	0.00
09/01/2008	OTH1 On 07-February-08			Index Future	253.2700	253.0960	253.2740	253.0960	0.00
09/01/2008	OTH1 On 02-May-08			Index Future	259.8900	259.7060	259.8850	259.7060	0.00
09/01/2008	OTH1 On 07-August-08			Index Future	267.7200	267.7130	267.7170	267.7130	0.00
09/01/2008	OTH1 On 06-November-08			Index Future	275.0400	274.8390	275.0350	274.8390	12.00
09/01/2008	R153 On 07-February-08			Bond Future	9.3400	9.3510	114.0324	114.0090	8,063.00
09/01/2008	R153 On 02-May-08			Bond Future	9.1300	9.1390	110.3026	110.2811	0.00
09/01/2008	R153 On 07-August-08			Bond Future	8.8800	8.8920	113.3898	113.3705	0.00
09/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2587	2610	2587	2610	0.00
09/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	521	514	521	514	0.00
09/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	798	813	798	813	0.00
09/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	452	447	452	447	0.00
09/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1193	1207	1193	1207	0.00
09/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3190	3213	3190	3213	0.00
09/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3798	3821	3798	3821	0.00
09/01/2008	R157 On 07-February-08			Bond Future	8.5200	8.5390	132.9658	132.8366	9,048.00
09/01/2008	R157 On 02-May-08			Bond Future	8.4000	8.4190	129.4913	129.3643	0.00
09/01/2008	R157 On 07-August-08			Bond Future	8.2700	8.2930	133.1089	132.9849	2,500.00
09/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	912	867	912	867	0.00
09/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1035	1120	1035	1120	250.00
09/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2209	2146	2209	2146	0.00
09/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1570	1634	1570	1634	2,000.00
09/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1717	1674	1717	1674	0.00
09/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3426	3507	3426	3507	0.00
09/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	11	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5116	5245	5116	5245	0.00
09/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	324	306	324	306	250.00
09/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2079	2191	2079	2191	0.00
09/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3205	3126	3205	3126	0.00
09/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1001	1049	1001	1049	0.00
09/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
09/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6823	6952	6823	6952	0.00
09/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8569	8699	8569	8699	0.00
09/01/2008	R186 On 07-February-08			Bond Future	8.2000	8.2220	123.3618	123.1408	0.00
09/01/2008	R186 On 02-May-08			Bond Future	8.1200	8.1440	126.5486	126.3266	0.00
09/01/2008	R186 On 07-August-08			Bond Future	8.0500	8.0660	124.8028	124.5802	0.00
09/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	170	160	170	160	0.00
09/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5332	5543	5332	5543	0.00
09/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2494	2410	2494	2410	0.00
09/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3884	4022	3884	4022	0.00
09/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	2908	2831	2908	2831	0.00
09/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	6274	6419	6274	6419	0.00
09/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	24	23	24	23	0.00
09/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	8182	8402	8182	8402	0.00
09/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	2	2	2	2	0.00
09/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	11264	11485	11264	11485	0.00
09/01/2008	R196 On 07-February-08			Bond Future	10.1400	10.1380	104.4144	104.4144	0.00
09/01/2008	R196 On 02-May-08			Bond Future	9.7800	9.7740	102.0090	102.0097	0.00
09/01/2008	R196 On 07-August-08			Bond Future	9.3400	9.3290	104.8254	104.8286	0.00
09/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1357	1357	1357	1357	0.00
09/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	66	67	66	67	0.00
09/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	665	665	665	665	0.00
09/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1442	1447	1442	1447	0.00
09/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1752	1754	1752	1754	0.00
09/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1604	1604	1604	1604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1853	1853	1853	1853	0.00
09/01/2008	R201 On 07-February-08			Bond Future	8.5700	8.5880	102.1773	102.0746	0.00
09/01/2008	R201 On 02-May-08			Bond Future	8.4400	8.4640	104.8107	104.7099	0.00
09/01/2008	R201 On 07-August-08			Bond Future	8.3200	8.3350	103.3400	103.2415	0.00
09/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	5	5	5	5	0.00
09/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4319	4422	4319	4422	0.00
09/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1613	1566	1613	1566	0.00
09/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1331	1385	1331	1385	0.00
09/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1255	1222	1255	1222	0.00
09/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2823	2888	2823	2888	0.00
09/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5679	5782	5679	5782	0.00
09/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7066	7168	7066	7168	0.00
09/01/2008	R203 On 07-February-08			Bond Future	8.3800	8.4040	102.5163	102.3871	0.00
09/01/2008	R203 On 02-May-08			Bond Future	8.2800	8.3020	100.9655	100.8373	0.00
09/01/2008	R203 On 07-August-08			Bond Future	8.1700	8.1940	103.8313	103.7044	0.00
09/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	3	3	3	3	0.00
09/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5939	6068	5939	6068	0.00
09/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1416	1361	1416	1361	0.00
09/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1621	1695	1621	1695	0.00
09/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	586	557	586	557	0.00
09/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3326	3424	3326	3424	0.00
09/01/2008	R204 On 07-February-08			Bond Future	8.3800	8.3970	98.4878	98.3496	3,331.00
09/01/2008	R204 On 02-May-08			Bond Future	8.2800	8.3030	101.0273	100.8897	0.00
09/01/2008	R204 On 07-August-08			Bond Future	8.1900	8.2070	99.8311	99.6945	0.00
09/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	27	27	27	27	0.00
09/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6351	6489	6351	6489	0.00
09/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1515	1456	1515	1456	0.00
09/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1743	1821	1743	1821	0.00
09/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	470	444	470	444	0.00
09/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3519	3628	3519	3628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	R206 On 07-February-08			Bond Future	8.6700	8.6970	95.2479	95.1158	0.00
09/01/2008	R206 On 02-May-08			Bond Future	8.5400	8.5700	97.6991	97.5699	0.00
09/01/2008	R206 On 07-August-08			Bond Future	8.4000	8.4340	96.6868	96.5614	0.00
09/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	2	1	2	1	0.00
09/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4152	4284	4152	4284	0.00
09/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	555	519	555	519	0.00
09/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1815	1907	1815	1907	0.00
09/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	779	742	779	742	0.00
09/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2488	2576	2488	2576	0.00
09/01/2008	R207 On 07-February-08			Bond Future	8.3600	8.3800	92.2712	92.1306	0.00
09/01/2008	R207 On 02-May-08			Bond Future	8.2700	8.2940	94.6545	94.5141	0.00
09/01/2008	R207 On 07-August-08			Bond Future	8.1900	8.2050	93.6877	93.5479	0.00
09/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	2	2	2	2	0.00
09/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6332	6473	6332	6473	0.00
09/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1577	1516	1577	1516	0.00
09/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1746	1825	1746	1825	0.00
09/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	871	825	871	825	0.00
09/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2178	2271	2178	2271	0.00
09/01/2008	R209 On 07-February-08			Bond Future	7.9600	7.9760	83.2390	83.0509	6,590.00
09/01/2008	R209 On 02-May-08			Bond Future	7.8900	7.9100	82.2360	82.0459	0.00
09/01/2008	R209 On 07-August-08			Bond Future	7.8200	7.8440	84.5716	84.3793	0.00
09/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	1	1	1	1	0.00
09/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9889	10077	9889	10077	0.00
09/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1766	1696	1766	1696	0.00
09/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	3117	3238	3117	3238	0.00
09/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	961	885	961	885	0.00
09/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1678	1795	1678	1795	0.00
09/01/2008	TRT1 On 07-February-08			Index Future	258.0800	258.0120	258.0790	258.0120	0.00
09/01/2008	TRT1 On 02-May-08			Index Future	264.8200	264.7500	264.8160	264.7500	0.00
09/01/2008	TRT1 On 07-August-08			Index Future	272.8400	272.8960	272.8430	272.8960	0.00
09/01/2008	TRT1 On 06-November-08			Index Future	280.2500	280.1780	280.2530	280.1780	400.00
10/01/2008	\$ / R On 17-March-08			Currency Future	6.9500	6.9596	6.9503	6.9596	51,398.00
10/01/2008	\$ / R On 13-June-08			Currency Future	7.0800	7.0912	7.0823	7.0912	18,915.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	\$ / R On 15-September-08			Currency Future	7.2200	7.2307	7.2228	7.2307	2,334.00
10/01/2008	£ / R On 17-March-08			Currency Future	13.5900	13.6054	13.5873	13.6054	1,037.00
10/01/2008	£ / R On 13-June-08			Currency Future	13.8000	13.8155	13.7958	13.8155	1,155.00
10/01/2008	£ / R On 15-September-08			Currency Future	14.0100	14.0307	14.0142	14.0307	120.00
10/01/2008	€ / R On 17-March-08			Currency Future	10.2400	10.2148	10.2432	10.2148	1,752.00
10/01/2008	€ / R On 13-June-08			Currency Future	10.4200	10.3923	10.4220	10.3923	1,248.00
10/01/2008	€ / R On 15-September-08			Currency Future	10.6000	10.5730	10.6037	10.5730	70.00
10/01/2008	ALBI On 07-February-08			Index Future	260.3500	259.8580	260.3520	259.8580	594.00
10/01/2008	ALBI On 02-May-08			Index Future	267.2700	266.6250	267.2680	266.6250	0.00
10/01/2008	ALBI On 07-August-08			Index Future	275.3400	274.6850	275.3430	274.6850	0.00
10/01/2008	ALBI On 06-November-08			Index Future	282.9800	282.3210	282.9780	282.3210	0.00
10/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	64050	59387	64050	59387	0.00
10/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	530	807	530	807	0.00
10/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	42251	38462	42251	38462	0.00
10/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	19571	22212	19571	22212	0.00
10/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	111810	106341	111810	106341	0.00
10/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	8380	9491	8380	9491	0.00
10/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	183899	177850	183899	177850	0.00
10/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4119	4640	4119	4640	0.00
10/01/2008	CRD1 On 07-February-08			Index Future	112.0500	111.9190	112.0470	111.9190	0.00
10/01/2008	CRD1 On 02-May-08			Index Future	114.9700	114.8410	114.9710	114.8410	0.00
10/01/2008	CRD1 On 07-August-08			Index Future	120.3200	120.1490	120.3220	120.1490	0.00
10/01/2008	CRD1 On 06-November-08			Index Future	121.6800	121.5350	121.6750	121.5350	8.00
10/01/2008	GOVI On 07-February-08			jGovi	261.7600	261.3090	261.7600	261.3090	7.00
10/01/2008	GOVI On 02-May-08			jGovi	269.0700	268.6040	269.0670	268.6040	2.00
10/01/2008	GOVI On 07-August-08			jGovi	276.6600	276.1810	276.6580	276.1810	0.00
10/01/2008	GOVI On 06-November-08			jGovi	284.2500	283.7600	284.2510	283.7600	60.00
10/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	1792	1373	1792	1373	0.00
10/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	34192	38283	34192	38283	0.00
10/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	61565	58213	61565	58213	0.00
10/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	10895	12173	10895	12173	0.00
10/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	56287	53527	56287	53527	0.00
10/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	29707	31717	29707	31717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	117502	113677	117502	113677	0.00
10/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	14992	16077	14992	16077	0.00
10/01/2008	ILBI On 07-February-08			Index Future	298.8300	298.4160	298.8330	298.4160	0.00
10/01/2008	J153 On 31-August-10			jSwap	10.5400	10.5510	0.0791	0.0793	0.00
10/01/2008	J157 On 15-September-15			jSwap	9.5800	9.6070	0.0186	0.0200	0.00
10/01/2008	J186 On 21-December-26			jSwap	8.6800	8.7280	0.1063	0.1106	0.00
10/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6460	0.1055	0.1067	0.00
10/01/2008	J203 On 15-September-17			jSwap	9.4200	9.4530	0.1246	0.1269	0.00
10/01/2008	J204 On 21-December-18			jSwap	9.2800	9.3200	0.1201	0.1225	0.00
10/01/2008	J207 On 15-January-20			jSwap	9.2300	9.2710	0.0934	0.0959	0.00
10/01/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
10/01/2008	JFRA On 07-February-08			jFra	11.2700	11.2720	0.0273	0.0273	0.00
10/01/2008	JFRA On 05-February-09			jFra	10.4900	10.5770	0.0255	0.0257	0.00
10/01/2008	JFRA On 02-May-08			jFra	11.2500	11.2590	0.0290	0.0290	0.00
10/01/2008	JFRA On 07-May-09			jFra	10.1900	10.2450	0.0248	0.0249	0.00
10/01/2008	JFRA On 07-August-08			jFra	11.1300	11.1580	0.0270	0.0271	0.00
10/01/2008	JFRA On 06-August-09			jFra	9.8800	9.9260	0.0240	0.0242	0.00
10/01/2008	JFRA On 06-November-08			jFra	10.9300	10.9250	0.0265	0.0265	0.00
10/01/2008	JFRA On 05-November-09			jFra	9.6500	9.6780	0.0235	0.0236	0.00
10/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11252	11334	11252	11334	0.00
10/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2090	2167	2090	2167	0.00
10/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21260	21390	21260	21390	0.00
10/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20065	19988	20065	19988	0.00
10/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12426	12481	12426	12481	0.00
10/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9838	9881	9838	9881	0.00
10/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16203	16275	16203	16275	0.00
10/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14071	14073	14071	14073	0.00
10/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24871	24944	24871	24944	0.00
10/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25158	25125	25158	25125	0.00
10/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18931	18959	18931	18959	0.00
10/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17288	17320	17288	17320	0.00
10/01/2008	JN02 On 07-February-08			jNote	10.6300	10.6630	0.1883	0.1888	0.00
10/01/2008	JN02 On 02-May-08			jNote	10.4200	10.4450	0.1864	0.1868	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	JN02 On 07-August-08			jNote	10.1700	10.1860	0.1810	0.1812	0.00
10/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29003	29534	29003	29534	0.00
10/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	84	85	84	85	0.00
10/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16197	16500	16197	16500	0.00
10/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7084	6977	7084	6977	0.00
10/01/2008	JN05 On 07-February-08			jNote	9.7400	9.7500	0.3786	0.3789	0.00
10/01/2008	JN05 On 02-May-08			jNote	9.6100	9.6190	0.3748	0.3753	0.00
10/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4670	0.3693	0.3699	0.00
10/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	28810	29234	28810	29234	0.00
10/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	87	90	87	90	0.00
10/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14071	14434	14071	14434	0.00
10/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8507	8325	8507	8325	0.00
10/01/2008	JN10 On 07-February-08			jNote	9.2100	9.2450	0.5888	0.5905	0.00
10/01/2008	JN10 On 02-May-08			jNote	9.1200	9.1530	0.5865	0.5882	0.00
10/01/2008	JN10 On 07-August-08			jNote	9.0100	9.0470	0.5822	0.5840	0.00
10/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	14570	16570	14570	16570	0.00
10/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	1210	924	1210	924	0.00
10/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	15986	17577	15986	17577	0.00
10/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	7213	6371	7213	6371	0.00
10/01/2008	JROD On 31-January-08			jRod	10.5300	10.5340	0.0066	0.0066	0.00
10/01/2008	JROD On 29-February-08			jRod	10.8900	10.8940	0.0074	0.0074	0.00
10/01/2008	JROD On 31-March-08			jRod	11.2200	11.2310	0.0081	0.0081	0.00
10/01/2008	JROD On 30-April-08			jRod	11.0000	11.0020	0.0149	0.0149	0.00
10/01/2008	JROD On 30-May-08			jRod	11.2200	11.2240	0.0159	0.0159	0.00
10/01/2008	JROD On 30-June-08			jRod	11.3700	11.3730	0.0164	0.0164	0.00
10/01/2008	JROD On 31-July-08			jRod	11.1500	11.1530	0.0231	0.0231	0.00
10/01/2008	OTH1 On 07-February-08			Index Future	254.0100	253.2740	254.0050	253.2740	0.00
10/01/2008	OTH1 On 02-May-08			Index Future	260.6300	259.8850	260.6340	259.8850	0.00
10/01/2008	OTH1 On 07-August-08			Index Future	268.7500	267.7170	268.7530	267.7170	0.00
10/01/2008	OTH1 On 06-November-08			Index Future	275.8300	275.0350	275.8300	275.0350	12.00
10/01/2008	R153 On 07-February-08			Bond Future	9.3300	9.3410	114.0557	114.0324	8,063.00
10/01/2008	R153 On 02-May-08			Bond Future	9.1200	9.1290	110.3241	110.3026	0.00
10/01/2008	R153 On 07-August-08			Bond Future	8.8700	8.8820	113.4091	113.3898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2563	2587	2563	2587	0.00
10/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	527	521	527	521	0.00
10/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	784	798	784	798	0.00
10/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	457	452	457	452	0.00
10/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1179	1193	1179	1193	0.00
10/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3167	3190	3167	3190	0.00
10/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3775	3798	3775	3798	0.00
10/01/2008	R157 On 07-February-08			Bond Future	8.4800	8.5190	133.2249	132.9658	9,048.00
10/01/2008	R157 On 02-May-08			Bond Future	8.3600	8.3990	129.7456	129.4913	0.00
10/01/2008	R157 On 07-August-08			Bond Future	8.2300	8.2730	133.3575	133.1089	2,500.00
10/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1026	912	1026	912	0.00
10/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	890	1035	890	1035	250.00
10/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2346	2209	2346	2209	0.00
10/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1453	1570	1453	1570	2,000.00
10/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1813	1717	1813	1717	0.00
10/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3273	3426	3273	3426	0.00
10/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	13	11	13	11	0.00
10/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4859	5116	4859	5116	0.00
10/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	375	324	375	324	250.00
10/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1872	2079	1872	2079	0.00
10/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3374	3205	3374	3205	0.00
10/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	916	1001	916	1001	0.00
10/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
10/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6564	6823	6564	6823	0.00
10/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8310	8569	8310	8569	0.00
10/01/2008	R186 On 07-February-08			Bond Future	8.1500	8.2020	123.9171	123.3618	0.00
10/01/2008	R186 On 02-May-08			Bond Future	8.0700	8.1240	127.1061	126.5486	0.00
10/01/2008	R186 On 07-August-08			Bond Future	8.0000	8.0460	125.3620	124.8028	0.00
10/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	217	170	217	170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	4824	5332	4824	5332	0.00
10/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2735	2494	2735	2494	0.00
10/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3567	3884	3567	3884	0.00
10/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3125	2908	3125	2908	0.00
10/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5932	6274	5932	6274	0.00
10/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	32	24	32	24	0.00
10/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7635	8182	7635	8182	0.00
10/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	2	2	2	2	0.00
10/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10709	11264	10709	11264	0.00
10/01/2008	R196 On 07-February-08			Bond Future	10.1200	10.1380	104.4318	104.4144	0.00
10/01/2008	R196 On 02-May-08			Bond Future	9.7500	9.7750	102.0289	102.0090	0.00
10/01/2008	R196 On 07-August-08			Bond Future	9.3100	9.3350	104.8413	104.8254	0.00
10/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1340	1357	1340	1357	0.00
10/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	69	66	69	66	0.00
10/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	648	665	648	665	0.00
10/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1446	1442	1446	1442	0.00
10/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1740	1752	1740	1752	0.00
10/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1587	1604	1587	1604	0.00
10/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1835	1853	1835	1853	0.00
10/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5680	102.3830	102.1773	0.00
10/01/2008	R201 On 02-May-08			Bond Future	8.4000	8.4440	105.0128	104.8107	0.00
10/01/2008	R201 On 07-August-08			Bond Future	8.2800	8.3150	103.5374	103.3400	0.00
10/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	6	5	6	5	0.00
10/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4115	4319	4115	4319	0.00
10/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1717	1613	1717	1613	0.00
10/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1233	1331	1233	1331	0.00
10/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1328	1255	1328	1255	0.00
10/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2698	2823	2698	2823	0.00
10/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5473	5679	5473	5679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
10/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6860	7066	6860	7066	0.00
10/01/2008	R203 On 07-February-08			Bond Future	8.3400	8.3840	102.7754	102.5163	0.00
10/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.2820	101.2226	100.9655	0.00
10/01/2008	R203 On 07-August-08			Bond Future	8.1300	8.1740	104.0857	103.8313	0.00
10/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	4	3	4	3	0.00
10/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5681	5939	5681	5939	0.00
10/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1538	1416	1538	1416	0.00
10/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1486	1621	1486	1621	0.00
10/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	650	586	650	586	0.00
10/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3135	3326	3135	3326	0.00
10/01/2008	R204 On 07-February-08			Bond Future	8.3400	8.3770	98.7650	98.4878	3,331.00
10/01/2008	R204 On 02-May-08			Bond Future	8.2400	8.2830	101.3033	101.0273	0.00
10/01/2008	R204 On 07-August-08			Bond Future	8.1500	8.1870	100.1051	99.8311	0.00
10/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	31	27	31	27	0.00
10/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6078	6351	6078	6351	0.00
10/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1646	1515	1646	1515	0.00
10/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1597	1743	1597	1743	0.00
10/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	531	470	531	470	0.00
10/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3305	3519	3305	3519	0.00
10/01/2008	R206 On 07-February-08			Bond Future	8.6300	8.6670	95.4244	95.2479	0.00
10/01/2008	R206 On 02-May-08			Bond Future	8.5000	8.5400	97.8716	97.6991	0.00
10/01/2008	R206 On 07-August-08			Bond Future	8.3600	8.4040	96.8543	96.6868	0.00
10/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
10/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3976	4152	3976	4152	0.00
10/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	609	555	609	555	0.00
10/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1696	1815	1696	1815	0.00
10/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	833	779	833	779	0.00
10/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2374	2488	2374	2488	0.00
10/01/2008	R207 On 07-February-08			Bond Future	8.3200	8.3600	92.5534	92.2712	0.00
10/01/2008	R207 On 02-May-08			Bond Future	8.2300	8.2740	94.9361	94.6545	0.00
10/01/2008	R207 On 07-August-08			Bond Future	8.1500	8.1850	93.9681	93.6877	0.00
10/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	3	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6050	6332	6050	6332	0.00
10/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1712	1577	1712	1577	0.00
10/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1600	1746	1600	1746	0.00
10/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	975	871	975	871	0.00
10/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2001	2178	2001	2178	0.00
10/01/2008	R209 On 07-February-08			Bond Future	7.9000	7.9560	83.8076	83.2390	6,590.00
10/01/2008	R209 On 02-May-08			Bond Future	7.8300	7.8900	82.8109	82.2360	0.00
10/01/2008	R209 On 07-August-08			Bond Future	7.7600	7.8240	85.1526	84.5716	0.00
10/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	1	1	1	1	0.00
10/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9321	9889	9321	9889	0.00
10/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2010	1766	2010	1766	0.00
10/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2787	3117	2787	3117	0.00
10/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1222	961	1222	961	0.00
10/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1359	1678	1359	1678	0.00
10/01/2008	TRT1 On 07-February-08			Index Future	258.5300	258.0790	258.5330	258.0790	0.00
10/01/2008	TRT1 On 02-May-08			Index Future	265.2800	264.8160	265.2800	264.8160	0.00
10/01/2008	TRT1 On 07-August-08			Index Future	273.4400	272.8430	273.4390	272.8430	0.00
10/01/2008	TRT1 On 06-November-08			Index Future	280.7500	280.2530	280.7470	280.2530	400.00
11/01/2008	\$ / R On 17-March-08			Currency Future	6.9000	6.9503	6.8965	6.9503	51,423.00
11/01/2008	\$ / R On 13-June-08			Currency Future	7.0300	7.0823	7.0311	7.0823	18,935.00
11/01/2008	\$ / R On 15-September-08			Currency Future	7.1700	7.2228	7.1714	7.2228	2,427.00
11/01/2008	£ / R On 17-March-08			Currency Future	13.4700	13.5873	13.4695	13.5873	1,037.00
11/01/2008	£ / R On 13-June-08			Currency Future	13.6800	13.7958	13.6755	13.7958	1,155.00
11/01/2008	£ / R On 15-September-08			Currency Future	13.8900	14.0142	13.8862	14.0142	120.00
11/01/2008	€ / R On 17-March-08			Currency Future	10.1900	10.2432	10.1943	10.2432	1,752.00
11/01/2008	€ / R On 13-June-08			Currency Future	10.3700	10.4220	10.3723	10.4220	1,248.00
11/01/2008	€ / R On 15-September-08			Currency Future	10.5500	10.6037	10.5492	10.6037	70.00
11/01/2008	ALBI On 07-February-08			Index Future	261.5800	260.3520	261.5760	260.3520	594.00
11/01/2008	ALBI On 02-May-08			Index Future	268.5100	267.2680	268.5120	267.2680	0.00
11/01/2008	ALBI On 07-August-08			Index Future	276.6300	275.3430	276.6260	275.3430	0.00
11/01/2008	ALBI On 06-November-08			Index Future	284.2700	282.9780	284.2710	282.9780	0.00
11/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	75951	64050	75951	64050	0.00
11/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	191	530	191	530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	50303	42251	50303	42251	0.00
11/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	15183	19571	15183	19571	0.00
11/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	122818	111810	122818	111810	0.00
11/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	6558	8380	6558	8380	0.00
11/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	195970	183899	195970	183899	0.00
11/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	3260	4119	3260	4119	0.00
11/01/2008	CRD1 On 07-February-08			Index Future	112.4100	112.0470	112.4090	112.0470	0.00
11/01/2008	CRD1 On 02-May-08			Index Future	115.3400	114.9710	115.3420	114.9710	0.00
11/01/2008	CRD1 On 07-August-08			Index Future	120.7100	120.3220	120.7080	120.3220	0.00
11/01/2008	CRD1 On 06-November-08			Index Future	122.0700	121.6750	122.0670	121.6750	8.00
11/01/2008	GOVI On 07-February-08			jGovi	262.8700	261.7600	262.8725	261.7600	7.00
11/01/2008	GOVI On 02-May-08			jGovi	270.2100	269.0670	270.2090	269.0670	2.00
11/01/2008	GOVI On 07-August-08			jGovi	277.8300	276.6580	277.8330	276.6580	0.00
11/01/2008	GOVI On 06-November-08			jGovi	285.4600	284.2510	285.4600	284.2510	60.00
11/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	3588	1792	3588	1792	0.00
11/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	24863	34192	24863	34192	0.00
11/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	70382	61565	70382	61565	0.00
11/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	8292	10895	8292	10895	0.00
11/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	63585	56287	63585	56287	0.00
11/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	25255	29707	25255	29707	0.00
11/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	127239	117502	127239	117502	0.00
11/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	12639	14992	12639	14992	0.00
11/01/2008	ILBI On 07-February-08			Index Future	298.8600	298.8330	298.8570	298.8330	0.00
11/01/2008	J153 On 31-August-10			jSwap	10.5200	10.5410	0.0786	0.0791	0.00
11/01/2008	J157 On 15-September-15			jSwap	9.5100	9.5820	0.0146	0.0186	0.00
11/01/2008	J186 On 21-December-26			jSwap	8.6300	8.6760	0.1024	0.1063	0.00
11/01/2008	J201 On 22-December-14			jSwap	9.5500	9.6200	0.1022	0.1055	0.00
11/01/2008	J203 On 15-September-17			jSwap	9.3400	9.4160	0.1201	0.1246	0.00
11/01/2008	J204 On 21-December-18			jSwap	9.2000	9.2820	0.1149	0.1201	0.00
11/01/2008	J207 On 15-January-20			jSwap	9.1600	9.2340	0.0877	0.0934	0.00
11/01/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3290	11.3250	0.00
11/01/2008	JFRA On 07-February-08			jFra	11.2800	11.2710	0.0274	0.0273	0.00
11/01/2008	JFRA On 05-February-09			jFra	10.4900	10.4920	0.0255	0.0255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2540	0.0291	0.0290	0.00
11/01/2008	JFRA On 07-May-09			jFra	10.1700	10.1900	0.0247	0.0248	0.00
11/01/2008	JFRA On 07-August-08			jFra	11.0900	11.1290	0.0269	0.0270	0.00
11/01/2008	JFRA On 06-August-09			jFra	9.8600	9.8820	0.0240	0.0240	0.00
11/01/2008	JFRA On 06-November-08			jFra	10.9100	10.9270	0.0265	0.0265	0.00
11/01/2008	JFRA On 05-November-09			jFra	9.6000	9.6460	0.0234	0.0235	0.00
11/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	11195	11252	11195	11252	0.00
11/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	2004	2090	2004	2090	0.00
11/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21225	21260	21225	21260	0.00
11/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20047	20065	20047	20065	0.00
11/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12384	12426	12384	12426	0.00
11/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9783	9838	9783	9838	0.00
11/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16121	16203	16121	16203	0.00
11/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14078	14071	14078	14071	0.00
11/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24819	24871	24819	24871	0.00
11/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25167	25158	25167	25158	0.00
11/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18874	18931	18874	18931	0.00
11/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17284	17288	17284	17288	0.00
11/01/2008	JN02 On 07-February-08			jNote	10.6200	10.6330	0.1880	0.1883	0.00
11/01/2008	JN02 On 02-May-08			jNote	10.4000	10.4220	0.1860	0.1864	0.00
11/01/2008	JN02 On 07-August-08			jNote	10.1300	10.1700	0.1803	0.1810	0.00
11/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	28697	29003	28697	29003	0.00
11/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	79	84	79	84	0.00
11/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15851	16197	15851	16197	0.00
11/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7221	7084	7221	7084	0.00
11/01/2008	JN05 On 07-February-08			jNote	9.6800	9.7390	0.3766	0.3786	0.00
11/01/2008	JN05 On 02-May-08			jNote	9.5400	9.6050	0.3729	0.3748	0.00
11/01/2008	JN05 On 07-August-08			jNote	9.3800	9.4490	0.3672	0.3693	0.00
11/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	26579	28810	26579	28810	0.00
11/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	123	87	123	87	0.00
11/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	12676	14071	12676	14071	0.00
11/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	9530	8507	9530	8507	0.00
11/01/2008	JN10 On 07-February-08			jNote	9.1300	9.2090	0.5852	0.5888	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	JN10 On 02-May-08			jNote	9.0300	9.1150	0.5827	0.5865	0.00
11/01/2008	JN10 On 07-August-08			jNote	8.9200	9.0080	0.5783	0.5822	0.00
11/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	10421	14570	10421	14570	0.00
11/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	2281	1210	2281	1210	0.00
11/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	12729	15986	12729	15986	0.00
11/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	9485	7213	9485	7213	0.00
11/01/2008	JROD On 31-January-08			jRod	10.5300	10.5300	0.0072	0.0066	0.00
11/01/2008	JROD On 29-February-08			jRod	10.8800	10.8850	0.0079	0.0074	0.00
11/01/2008	JROD On 31-March-08			jRod	11.2100	11.2210	0.0086	0.0081	0.00
11/01/2008	JROD On 30-April-08			jRod	10.9900	10.9970	0.0154	0.0149	0.00
11/01/2008	JROD On 30-May-08			jRod	11.2200	11.2200	0.0164	0.0159	0.00
11/01/2008	JROD On 30-June-08			jRod	11.3700	11.3690	0.0169	0.0164	0.00
11/01/2008	JROD On 31-July-08			jRod	11.1500	11.1500	0.0237	0.0231	0.00
11/01/2008	OTH1 On 07-February-08			Index Future	255.8600	254.0050	255.8620	254.0050	0.00
11/01/2008	OTH1 On 02-May-08			Index Future	262.5400	260.6340	262.5380	260.6340	0.00
11/01/2008	OTH1 On 07-August-08			Index Future	270.6500	268.7530	270.6540	268.7530	0.00
11/01/2008	OTH1 On 06-November-08			Index Future	277.8500	275.8300	277.8470	275.8300	12.00
11/01/2008	R153 On 07-February-08			Bond Future	9.2500	9.3310	114.2428	114.0557	8,063.00
11/01/2008	R153 On 02-May-08			Bond Future	9.0400	9.1190	110.4964	110.3241	0.00
11/01/2008	R153 On 07-August-08			Bond Future	8.7900	8.8720	113.5637	113.4091	0.00
11/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	1	0	1	0	0.00
11/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2376	2563	2376	2563	0.00
11/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	604	527	604	527	0.00
11/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	688	784	688	784	0.00
11/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	513	457	513	457	0.00
11/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1080	1179	1080	1179	0.00
11/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
11/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2980	3167	2980	3167	0.00
11/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
11/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3588	3775	3588	3775	0.00
11/01/2008	R157 On 07-February-08			Bond Future	8.3900	8.4790	133.8103	133.2249	9,048.00
11/01/2008	R157 On 02-May-08			Bond Future	8.2700	8.3590	130.3205	129.7456	0.00
11/01/2008	R157 On 07-August-08			Bond Future	8.1400	8.2330	133.9190	133.3575	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1346	1026	1346	1026	0.00
11/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	624	890	624	890	250.00
11/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2687	2346	2687	2346	0.00
11/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1218	1453	1218	1453	2,000.00
11/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2051	1813	2051	1813	0.00
11/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2950	3273	2950	3273	0.00
11/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	24	13	24	13	0.00
11/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4285	4859	4285	4859	0.00
11/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	540	375	540	375	250.00
11/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1451	1872	1451	1872	0.00
11/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3783	3374	3783	3374	0.00
11/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	750	916	750	916	0.00
11/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	2	1	2	1	0.00
11/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	5980	6564	5980	6564	0.00
11/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7725	8310	7725	8310	0.00
11/01/2008	R186 On 07-February-08			Bond Future	8.0500	8.1520	125.0392	123.9171	0.00
11/01/2008	R186 On 02-May-08			Bond Future	7.9700	8.0740	128.2328	127.1061	0.00
11/01/2008	R186 On 07-August-08			Bond Future	7.9000	7.9960	126.4917	125.3620	0.00
11/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	369	217	369	217	0.00
11/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3853	4824	3853	4824	0.00
11/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3282	2735	3282	2735	0.00
11/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2988	3567	2988	3567	0.00
11/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3608	3125	3608	3125	0.00
11/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5285	5932	5285	5932	0.00
11/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	64	32	64	32	0.00
11/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	6545	7635	6545	7635	0.00
11/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	5	2	5	2	0.00
11/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	9590	10709	9590	10709	0.00
11/01/2008	R196 On 07-February-08			Bond Future	10.0400	10.1200	104.5093	104.4318	0.00
11/01/2008	R196 On 02-May-08			Bond Future	9.6500	9.7490	102.1050	102.0289	0.00
11/01/2008	R196 On 07-August-08			Bond Future	9.1800	9.3050	104.9058	104.8413	0.00
11/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1262	1340	1262	1340	0.00
11/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	84	69	84	69	0.00
11/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	586	648	586	648	0.00
11/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1473	1446	1473	1446	0.00
11/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1703	1740	1703	1740	0.00
11/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
11/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1509	1587	1509	1587	0.00
11/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
11/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1758	1835	1758	1835	0.00
11/01/2008	R201 On 07-February-08			Bond Future	8.4400	8.5280	102.8478	102.3830	0.00
11/01/2008	R201 On 02-May-08			Bond Future	8.3100	8.4040	105.4692	105.0128	0.00
11/01/2008	R201 On 07-August-08			Bond Future	8.1900	8.2750	103.9832	103.5374	0.00
11/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	12	6	12	6	0.00
11/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3655	4115	3655	4115	0.00
11/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1978	1717	1978	1717	0.00
11/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1037	1233	1037	1233	0.00
11/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1509	1328	1509	1328	0.00
11/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2433	2698	2433	2698	0.00
11/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	1	0	1	0	0.00
11/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5009	5473	5009	5473	0.00
11/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
11/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6395	6860	6395	6860	0.00
11/01/2008	R203 On 07-February-08			Bond Future	8.2500	8.3440	103.3614	102.7754	0.00
11/01/2008	R203 On 02-May-08			Bond Future	8.1500	8.2420	101.8042	101.2226	0.00
11/01/2008	R203 On 07-August-08			Bond Future	8.0400	8.1340	104.6612	104.0857	0.00
11/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	8	4	8	4	0.00
11/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5099	5681	5099	5681	0.00
11/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1847	1538	1847	1538	0.00
11/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1214	1486	1214	1486	0.00
11/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	818	650	818	650	0.00
11/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2728	3135	2728	3135	0.00
11/01/2008	R204 On 07-February-08			Bond Future	8.2500	8.3370	99.3925	98.7650	3,331.00
11/01/2008	R204 On 02-May-08			Bond Future	8.1500	8.2430	101.9279	101.3033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	R204 On 07-August-08			Bond Future	8.0600	8.1470	100.7253	100.1051	0.00
11/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	48	31	48	31	0.00
11/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	5467	6078	5467	6078	0.00
11/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1978	1646	1978	1646	0.00
11/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1305	1597	1305	1597	0.00
11/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	694	531	694	531	0.00
11/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2848	3305	2848	3305	0.00
11/01/2008	R206 On 07-February-08			Bond Future	8.5400	8.6270	95.8230	95.4244	0.00
11/01/2008	R206 On 02-May-08			Bond Future	8.4100	8.5000	98.2612	97.8716	0.00
11/01/2008	R206 On 07-August-08			Bond Future	8.2700	8.3640	97.2326	96.8543	0.00
11/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	4	2	4	2	0.00
11/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3579	3976	3579	3976	0.00
11/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	750	609	750	609	0.00
11/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1448	1696	1448	1696	0.00
11/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	967	833	967	833	0.00
11/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2130	2374	2130	2374	0.00
11/01/2008	R207 On 07-February-08			Bond Future	8.2300	8.3200	93.1925	92.5534	0.00
11/01/2008	R207 On 02-May-08			Bond Future	8.1400	8.2340	95.5739	94.9361	0.00
11/01/2008	R207 On 07-August-08			Bond Future	8.0600	8.1450	94.6031	93.9681	0.00
11/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	6	3	6	3	0.00
11/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	5414	6050	5414	6050	0.00
11/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2056	1712	2056	1712	0.00
11/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1305	1600	1305	1600	0.00
11/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1244	975	1244	975	0.00
11/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1635	2001	1635	2001	0.00
11/01/2008	R209 On 07-February-08			Bond Future	7.7700	7.8960	85.0619	83.8076	6,590.00
11/01/2008	R209 On 02-May-08			Bond Future	7.7000	7.8300	84.0790	82.8109	0.00
11/01/2008	R209 On 07-August-08			Bond Future	7.6300	7.7640	86.4343	85.1526	0.00
11/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	4	1	4	1	0.00
11/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	8069	9321	8069	9321	0.00
11/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2640	2010	2640	2010	0.00
11/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2148	2787	2148	2787	0.00
11/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1948	1222	1948	1222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	803	1359	803	1359	0.00
11/01/2008	TRT1 On 07-February-08			Index Future	259.6500	258.5330	259.6530	258.5330	0.00
11/01/2008	TRT1 On 02-May-08			Index Future	266.4300	265.2800	266.4280	265.2800	0.00
11/01/2008	TRT1 On 07-August-08			Index Future	274.6200	273.4390	274.6190	273.4390	0.00
11/01/2008	TRT1 On 06-November-08			Index Future	281.9600	280.7470	281.9630	280.7470	400.00
14/01/2008	\$ / R On 17-March-08			Currency Future	6.8300	6.8965	6.8304	6.8965	51,543.00
14/01/2008	\$ / R On 13-June-08			Currency Future	6.9700	7.0311	6.9655	7.0311	19,467.00
14/01/2008	\$ / R On 15-September-08			Currency Future	7.1100	7.1714	7.1065	7.1714	2,727.00
14/01/2008	£ / R On 17-March-08			Currency Future	13.3400	13.4695	13.3448	13.4695	1,037.00
14/01/2008	£ / R On 13-June-08			Currency Future	13.5500	13.6755	13.5506	13.6755	1,125.00
14/01/2008	£ / R On 15-September-08			Currency Future	13.7600	13.8862	13.7626	13.8862	250.00
14/01/2008	€ / R On 17-March-08			Currency Future	10.1700	10.1943	10.1660	10.1943	1,752.00
14/01/2008	€ / R On 13-June-08			Currency Future	10.3400	10.3723	10.3443	10.3723	1,248.00
14/01/2008	€ / R On 15-September-08			Currency Future	10.5200	10.5492	10.5226	10.5492	70.00
14/01/2008	ALBI On 07-February-08			Index Future	262.6800	261.5760	262.6780	261.5760	594.00
14/01/2008	ALBI On 02-May-08			Index Future	269.6400	268.5120	269.6390	268.5120	0.00
14/01/2008	ALBI On 07-August-08			Index Future	277.7900	276.6260	277.7860	276.6260	0.00
14/01/2008	ALBI On 06-November-08			Index Future	285.4200	284.2710	285.4160	284.2710	0.00
14/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	86825	75951	86825	75951	0.00
14/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	45	191	45	191	0.00
14/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	58020	50303	58020	50303	0.00
14/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	11630	15183	11630	15183	0.00
14/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	132967	122818	132967	122818	0.00
14/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	5107	6558	5107	6558	0.00
14/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	206747	195970	206747	195970	0.00
14/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	2587	3260	2587	3260	0.00
14/01/2008	CRD1 On 07-February-08			Index Future	112.7800	112.4090	112.7840	112.4090	0.00
14/01/2008	CRD1 On 02-May-08			Index Future	115.7300	115.3420	115.7260	115.3420	0.00
14/01/2008	CRD1 On 07-August-08			Index Future	121.1100	120.7080	121.1060	120.7080	0.00
14/01/2008	CRD1 On 06-November-08			Index Future	122.4800	122.0670	122.4760	122.0670	8.00
14/01/2008	GOVI On 07-February-08			jGovi	263.9200	262.8725	263.9195	262.8725	7.00
14/01/2008	GOVI On 02-May-08			jGovi	271.2800	270.2090	271.2845	270.2090	2.00
14/01/2008	GOVI On 07-August-08			jGovi	278.9400	277.8330	278.9385	277.8330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	GOVI On 06-November-08			jGovi	286.6000	285.4600	286.5980	285.4600	60.00
14/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	5992	3588	5992	3588	0.00
14/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	16797	24863	16797	24863	0.00
14/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	78981	70382	78981	70382	0.00
14/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	6136	8292	6136	8292	0.00
14/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	70718	63585	70718	63585	0.00
14/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	21333	25255	21333	25255	0.00
14/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	136575	127239	136575	127239	0.00
14/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	10595	12639	10595	12639	0.00
14/01/2008	ILBI On 07-February-08			Index Future	298.8500	298.8570	298.8540	298.8570	0.00
14/01/2008	J153 On 31-August-10			jSwap	10.4500	10.5170	0.0768	0.0786	0.00
14/01/2008	J157 On 15-September-15			jSwap	9.4200	9.5090	0.0094	0.0146	0.00
14/01/2008	J186 On 21-December-26			jSwap	8.5100	8.6280	0.0922	0.1024	0.00
14/01/2008	J201 On 22-December-14			jSwap	9.4500	9.5510	0.0977	0.1022	0.00
14/01/2008	J203 On 15-September-17			jSwap	9.2500	9.3410	0.1144	0.1201	0.00
14/01/2008	J204 On 21-December-18			jSwap	9.1000	9.1990	0.1088	0.1149	0.00
14/01/2008	J207 On 15-January-20			jSwap	9.0600	9.1550	0.0809	0.0877	0.00
14/01/2008	JBAR On 21-December-05			jBar	11.3600	11.3290	11.3580	11.3290	0.00
14/01/2008	JFRA On 07-February-08			jFra	11.3000	11.2810	0.0274	0.0274	0.00
14/01/2008	JFRA On 05-February-09			jFra	10.4300	10.4850	0.0254	0.0255	0.00
14/01/2008	JFRA On 02-May-08			jFra	11.2500	11.2600	0.0290	0.0291	0.00
14/01/2008	JFRA On 07-May-09			jFra	10.0600	10.1700	0.0245	0.0247	0.00
14/01/2008	JFRA On 07-August-08			jFra	11.0400	11.0920	0.0268	0.0269	0.00
14/01/2008	JFRA On 06-August-09			jFra	9.7600	9.8570	0.0238	0.0240	0.00
14/01/2008	JFRA On 06-November-08			jFra	10.8100	10.9050	0.0263	0.0265	0.00
14/01/2008	JFRA On 05-November-09			jFra	9.4700	9.5980	0.0231	0.0234	0.00
14/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10965	11195	10965	11195	0.00
14/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1758	2004	1758	2004	0.00
14/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21081	21225	21081	21225	0.00
14/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20034	20047	20034	20047	0.00
14/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12218	12384	12218	12384	0.00
14/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9651	9783	9651	9783	0.00
14/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15942	16121	15942	16121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	14037	14078	14037	14078	0.00
14/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24635	24819	24635	24819	0.00
14/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25229	25167	25229	25167	0.00
14/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18669	18874	18669	18874	0.00
14/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17307	17284	17307	17284	0.00
14/01/2008	JN02 On 07-February-08			jNote	10.5500	10.6160	0.1869	0.1880	0.00
14/01/2008	JN02 On 02-May-08			jNote	10.3100	10.3950	0.1846	0.1860	0.00
14/01/2008	JN02 On 07-August-08			jNote	10.0300	10.1320	0.1787	0.1803	0.00
14/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	27527	28697	27527	28697	0.00
14/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	67	79	67	79	0.00
14/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14789	15851	14789	15851	0.00
14/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7672	7221	7672	7221	0.00
14/01/2008	JN05 On 07-February-08			jNote	9.5900	9.6800	0.3738	0.3766	0.00
14/01/2008	JN05 On 02-May-08			jNote	9.4400	9.5430	0.3697	0.3729	0.00
14/01/2008	JN05 On 07-August-08			jNote	9.2700	9.3830	0.3637	0.3672	0.00
14/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	23096	26579	23096	26579	0.00
14/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	177	123	177	123	0.00
14/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	10490	12676	10490	12676	0.00
14/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	11330	9530	11330	9530	0.00
14/01/2008	JN10 On 07-February-08			jNote	9.0300	9.1270	0.5814	0.5852	0.00
14/01/2008	JN10 On 02-May-08			jNote	8.9300	9.0290	0.5787	0.5827	0.00
14/01/2008	JN10 On 07-August-08			jNote	8.8200	8.9190	0.5741	0.5783	0.00
14/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	6167	10421	6167	10421	0.00
14/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	4175	2281	4175	2281	0.00
14/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	9381	12729	9381	12729	0.00
14/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	12606	9485	12606	9485	0.00
14/01/2008	JROD On 31-January-08			jRod	10.5200	10.5250	0.0066	0.0072	0.00
14/01/2008	JROD On 29-February-08			jRod	10.8700	10.8770	0.0073	0.0079	0.00
14/01/2008	JROD On 31-March-08			jRod	11.2100	11.2130	0.0081	0.0086	0.00
14/01/2008	JROD On 30-April-08			jRod	10.9900	10.9940	0.0149	0.0154	0.00
14/01/2008	JROD On 30-May-08			jRod	11.2200	11.2170	0.0159	0.0164	0.00
14/01/2008	JROD On 30-June-08			jRod	11.3600	11.3650	0.0164	0.0169	0.00
14/01/2008	JROD On 31-July-08			jRod	11.1400	11.1460	0.0231	0.0237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	OTH1 On 07-February-08			Index Future	257.2800	255.8620	257.2810	255.8620	0.00
14/01/2008	OTH1 On 02-May-08			Index Future	269.9900	262.5380	269.9930	262.5380	0.00
14/01/2008	OTH1 On 07-August-08			Index Future	272.1800	270.6540	272.1810	270.6540	0.00
14/01/2008	OTH1 On 06-November-08			Index Future	279.3900	277.8470	279.3890	277.8470	12.00
14/01/2008	R153 On 07-February-08			Bond Future	9.1900	9.2510	114.3857	114.2428	8,063.00
14/01/2008	R153 On 02-May-08			Bond Future	8.9500	9.0390	110.6928	110.4964	0.00
14/01/2008	R153 On 07-August-08			Bond Future	8.6600	8.7920	113.8214	113.5637	0.00
14/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
14/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2233	2376	2233	2376	0.00
14/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	694	604	694	604	0.00
14/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	582	688	582	688	0.00
14/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	614	513	614	513	0.00
14/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	923	1080	923	1080	0.00
14/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2837	2980	2837	2980	0.00
14/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3445	3588	3445	3588	0.00
14/01/2008	R157 On 07-February-08			Bond Future	8.3200	8.3890	134.2812	133.8103	9,048.00
14/01/2008	R157 On 02-May-08			Bond Future	8.1900	8.2690	130.8472	130.3205	0.00
14/01/2008	R157 On 07-August-08			Bond Future	8.0500	8.1430	134.5090	133.9190	2,500.00
14/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1609	1346	1609	1346	0.00
14/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	417	624	417	624	250.00
14/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	3007	2687	3007	2687	0.00
14/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1012	1218	1012	1218	2,000.00
14/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2310	2051	2310	2051	0.00
14/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2619	2950	2619	2950	0.00
14/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	31	24	31	24	0.00
14/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	3820	4285	3820	4285	0.00
14/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	671	540	671	540	250.00
14/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1111	1451	1111	1451	0.00
14/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	4165	3783	4165	3783	0.00
14/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	606	750	606	750	0.00
14/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	3	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	5509	5980	5509	5980	0.00
14/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7254	7725	7254	7725	0.00
14/01/2008	R186 On 07-February-08			Bond Future	7.9900	8.0520	125.7768	125.0392	0.00
14/01/2008	R186 On 02-May-08			Bond Future	7.9000	7.9740	129.0306	128.2328	0.00
14/01/2008	R186 On 07-August-08			Bond Future	7.8200	7.8960	127.3836	126.4917	0.00
14/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	459	369	459	369	0.00
14/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3205	3853	3205	3853	0.00
14/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3677	3282	3677	3282	0.00
14/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2585	2988	2585	2988	0.00
14/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3998	3608	3998	3608	0.00
14/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	4784	5285	4784	5285	0.00
14/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	78	64	78	64	0.00
14/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	5822	6545	5822	6545	0.00
14/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	6	5	6	5	0.00
14/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	8853	9590	8853	9590	0.00
14/01/2008	R196 On 07-February-08			Bond Future	9.9900	10.0400	104.5559	104.5093	0.00
14/01/2008	R196 On 02-May-08			Bond Future	9.5600	9.6500	102.1728	102.1050	0.00
14/01/2008	R196 On 07-August-08			Bond Future	9.0700	9.1830	104.9640	104.9058	0.00
14/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1216	1262	1216	1262	0.00
14/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	98	84	98	84	0.00
14/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	532	586	532	586	0.00
14/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1490	1473	1490	1473	0.00
14/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1661	1703	1661	1703	0.00
14/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1463	1509	1463	1509	0.00
14/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1711	1758	1711	1758	0.00
14/01/2008	R201 On 07-February-08			Bond Future	8.3700	8.4380	103.2268	102.8478	0.00
14/01/2008	R201 On 02-May-08			Bond Future	8.2300	8.3140	105.9026	105.4692	0.00
14/01/2008	R201 On 07-August-08			Bond Future	8.0900	8.1850	104.4814	103.9832	0.00
14/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	15	12	15	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3280	3655	3280	3655	0.00
14/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	2233	1978	2233	1978	0.00
14/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	859	1037	859	1037	0.00
14/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1721	1509	1721	1509	0.00
14/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2147	2433	2147	2433	0.00
14/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
14/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	4630	5009	4630	5009	0.00
14/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
14/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6016	6395	6016	6395	0.00
14/01/2008	R203 On 07-February-08			Bond Future	8.1800	8.2540	103.8467	103.3614	0.00
14/01/2008	R203 On 02-May-08			Bond Future	8.0700	8.1520	102.3445	101.8042	0.00
14/01/2008	R203 On 07-August-08			Bond Future	7.9500	8.0440	105.2603	104.6612	0.00
14/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	10	8	10	8	0.00
14/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	4615	5099	4615	5099	0.00
14/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	2152	1847	2152	1847	0.00
14/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	979	1214	979	1214	0.00
14/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	1017	818	1017	818	0.00
14/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2328	2728	2328	2728	0.00
14/01/2008	R204 On 07-February-08			Bond Future	8.1700	8.2470	99.9125	99.3925	3,331.00
14/01/2008	R204 On 02-May-08			Bond Future	8.0700	8.1530	102.5016	101.9279	0.00
14/01/2008	R204 On 07-August-08			Bond Future	7.9700	8.0570	101.3645	100.7253	0.00
14/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	54	48	54	48	0.00
14/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	4954	5467	4954	5467	0.00
14/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	2302	1978	2302	1978	0.00
14/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1055	1305	1055	1305	0.00
14/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	891	694	891	694	0.00
14/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2405	2848	2405	2848	0.00
14/01/2008	R206 On 07-February-08			Bond Future	8.4600	8.5370	96.1478	95.8230	0.00
14/01/2008	R206 On 02-May-08			Bond Future	8.3200	8.4100	98.6397	98.2612	0.00
14/01/2008	R206 On 07-August-08			Bond Future	8.1700	8.2740	97.6719	97.2326	0.00
14/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	5	4	5	4	0.00
14/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3255	3579	3255	3579	0.00
14/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	899	750	899	750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1218	1448	1218	1448	0.00
14/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	1136	967	1136	967	0.00
14/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	1859	2130	1859	2130	0.00
14/01/2008	R207 On 07-February-08			Bond Future	8.1600	8.2300	93.7297	93.1925	0.00
14/01/2008	R207 On 02-May-08			Bond Future	8.0600	8.1440	96.1529	95.5739	0.00
14/01/2008	R207 On 07-August-08			Bond Future	7.9700	8.0550	95.2438	94.6031	0.00
14/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	7	6	7	6	0.00
14/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	4879	5414	4879	5414	0.00
14/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2386	2056	2386	2056	0.00
14/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1057	1305	1057	1305	0.00
14/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1554	1244	1554	1244	0.00
14/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1304	1635	1304	1635	0.00
14/01/2008	R209 On 07-February-08			Bond Future	7.7000	7.7660	85.7108	85.0619	6,590.00
14/01/2008	R209 On 02-May-08			Bond Future	7.6300	7.7000	84.7650	84.0790	0.00
14/01/2008	R209 On 07-August-08			Bond Future	7.5600	7.6340	87.1883	86.4343	0.00
14/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	5	4	5	4	0.00
14/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	7421	8069	7421	8069	0.00
14/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2999	2640	2999	2640	0.00
14/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	1821	2148	1821	2148	0.00
14/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	2458	1948	2458	1948	0.00
14/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	559	803	559	803	0.00
14/01/2008	TRT1 On 07-February-08			Index Future	260.7000	259.6530	260.6980	259.6530	0.00
14/01/2008	TRT1 On 02-May-08			Index Future	267.5000	266.4280	267.4980	266.4280	0.00
14/01/2008	TRT1 On 07-August-08			Index Future	275.7100	274.6190	275.7140	274.6190	0.00
14/01/2008	TRT1 On 06-November-08			Index Future	283.1000	281.9630	283.0990	281.9630	400.00
15/01/2008	\$ / R On 17-March-08			Currency Future	6.8600	6.8304	6.8555	6.8304	51,597.00
15/01/2008	\$ / R On 13-June-08			Currency Future	6.9900	6.9655	6.9921	6.9655	19,987.00
15/01/2008	\$ / R On 15-September-08			Currency Future	7.1300	7.1065	7.1349	7.1065	2,727.00
15/01/2008	£ / R On 17-March-08			Currency Future	13.4900	13.3448	13.4860	13.3448	1,037.00
15/01/2008	£ / R On 13-June-08			Currency Future	13.7000	13.5506	13.6969	13.5506	1,155.00
15/01/2008	£ / R On 15-September-08			Currency Future	13.9200	13.7626	13.9150	13.7626	280.00
15/01/2008	€ / R On 17-March-08			Currency Future	10.2200	10.1660	10.2157	10.1660	1,752.00
15/01/2008	€ / R On 13-June-08			Currency Future	10.4000	10.3443	10.3974	10.3443	1,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	€ / R On 15-September-08			Currency Future	10.5800	10.5226	10.5809	10.5226	70.00
15/01/2008	ALBI On 07-February-08			Index Future	262.9300	262.6780	262.9280	262.6780	594.00
15/01/2008	ALBI On 02-May-08			Index Future	269.9800	269.6390	269.9820	269.6390	0.00
15/01/2008	ALBI On 07-August-08			Index Future	278.1500	277.7860	278.1520	277.7860	0.00
15/01/2008	ALBI On 06-November-08			Index Future	285.8200	285.4160	285.8210	285.4160	0.00
15/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	89309	86825	89309	86825	0.00
15/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	29	45	29	45	0.00
15/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	60484	58020	60484	58020	0.00
15/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	10664	11630	10664	11630	0.00
15/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	136224	132967	136224	132967	0.00
15/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	4704	5107	4704	5107	0.00
15/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	210590	206747	210590	206747	0.00
15/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	2380	2587	2380	2587	0.00
15/01/2008	CRD1 On 07-February-08			Index Future	112.8600	112.7840	112.8570	112.7840	0.00
15/01/2008	CRD1 On 02-May-08			Index Future	115.8000	115.7260	115.8010	115.7260	0.00
15/01/2008	CRD1 On 07-August-08			Index Future	121.2100	121.1060	121.2110	121.1060	0.00
15/01/2008	CRD1 On 06-November-08			Index Future	122.5600	122.4760	122.5550	122.4760	8.00
15/01/2008	GOVI On 07-February-08			jGovi	264.1400	263.9195	264.1410	263.9195	7.00
15/01/2008	GOVI On 02-May-08			jGovi	271.5100	271.2845	271.5110	271.2845	2.00
15/01/2008	GOVI On 07-August-08			jGovi	279.1700	278.9385	279.1725	278.9385	0.00
15/01/2008	GOVI On 06-November-08			jGovi	286.8400	286.5980	286.8390	286.5980	60.00
15/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	6576	5992	6576	5992	0.00
15/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	15166	16797	15166	16797	0.00
15/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	80822	78981	80822	78981	0.00
15/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	5712	6136	5712	6136	0.00
15/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	72251	70718	72251	70718	0.00
15/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	20526	21333	20526	21333	0.00
15/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	138569	136575	138569	136575	0.00
15/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	10179	10595	10179	10595	0.00
15/01/2008	ILBI On 07-February-08			Index Future	299.2900	298.8540	299.2880	298.8540	0.00
15/01/2008	J153 On 31-August-10			jSwap	10.4300	10.4470	0.0766	0.0768	0.00
15/01/2008	J157 On 15-September-15			jSwap	9.3900	9.4160	0.0078	0.0094	0.00
15/01/2008	J186 On 21-December-26			jSwap	8.4700	8.5070	0.0894	0.0922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	J201 On 22-December-14			jSwap	9.4200	9.4520	0.0963	0.0977	0.00
15/01/2008	J203 On 15-September-17			jSwap	9.2100	9.2460	0.1123	0.1144	0.00
15/01/2008	J204 On 21-December-18			jSwap	9.0600	9.1000	0.1065	0.1088	0.00
15/01/2008	J207 On 15-January-20			jSwap	9.2500	9.0600	0.0948	0.0809	0.00
15/01/2008	JBAR On 21-December-05			jBar	11.3600	11.3580	11.3630	11.3580	0.00
15/01/2008	JFRA On 07-February-08			jFra	11.3200	11.3030	0.0274	0.0274	0.00
15/01/2008	JFRA On 05-February-09			jFra	10.4200	10.4310	0.0253	0.0254	0.00
15/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2450	0.0290	0.0290	0.00
15/01/2008	JFRA On 07-May-09			jFra	10.0600	10.0550	0.0245	0.0245	0.00
15/01/2008	JFRA On 07-August-08			jFra	11.0800	11.0350	0.0269	0.0268	0.00
15/01/2008	JFRA On 06-August-09			jFra	9.7500	9.7560	0.0237	0.0238	0.00
15/01/2008	JFRA On 06-November-08			jFra	10.8400	10.8110	0.0263	0.0263	0.00
15/01/2008	JFRA On 05-November-09			jFra	9.4500	9.4670	0.0230	0.0231	0.00
15/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10903	10965	10903	10965	0.00
15/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1670	1758	1670	1758	0.00
15/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21036	21081	21036	21081	0.00
15/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	20025	20034	20025	20034	0.00
15/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12189	12218	12189	12218	0.00
15/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9582	9651	9582	9651	0.00
15/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15959	15942	15959	15942	0.00
15/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13950	14037	13950	14037	0.00
15/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24608	24635	24608	24635	0.00
15/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25212	25229	25212	25229	0.00
15/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18668	18669	18668	18669	0.00
15/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17248	17307	17248	17307	0.00
15/01/2008	JN02 On 07-February-08			jNote	10.5600	10.5500	0.1871	0.1869	0.00
15/01/2008	JN02 On 02-May-08			jNote	10.3100	10.3100	0.1845	0.1846	0.00
15/01/2008	JN02 On 07-August-08			jNote	10.0100	10.0300	0.1783	0.1787	0.00
15/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	27668	27527	27668	27527	0.00
15/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	55	67	55	67	0.00
15/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14687	14789	14687	14789	0.00
15/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7660	7672	7660	7672	0.00
15/01/2008	JN05 On 07-February-08			jNote	9.5500	9.5880	0.3725	0.3738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	JN05 On 02-May-08			jNote	9.4000	9.4410	0.3684	0.3697	0.00
15/01/2008	JN05 On 07-August-08			jNote	9.2300	9.2720	0.3624	0.3637	0.00
15/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	21662	23096	21662	23096	0.00
15/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	212	177	212	177	0.00
15/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	9701	10490	9701	10490	0.00
15/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	12110	11330	12110	11330	0.00
15/01/2008	JN10 On 07-February-08			jNote	8.9900	9.0310	0.5798	0.5814	0.00
15/01/2008	JN10 On 02-May-08			jNote	8.8900	8.9290	0.5770	0.5787	0.00
15/01/2008	JN10 On 07-August-08			jNote	8.7700	8.8150	0.5723	0.5741	0.00
15/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	4815	6167	4815	6167	0.00
15/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	5206	4175	5206	4175	0.00
15/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	8241	9381	8241	9381	0.00
15/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	14005	12606	14005	12606	0.00
15/01/2008	JROD On 31-January-08			jRod	10.5100	10.5170	0.0066	0.0066	0.00
15/01/2008	JROD On 29-February-08			jRod	10.8600	10.8650	0.0073	0.0073	0.00
15/01/2008	JROD On 31-March-08			jRod	11.2000	11.2080	0.0081	0.0081	0.00
15/01/2008	JROD On 30-April-08			jRod	10.9900	10.9940	0.0149	0.0149	0.00
15/01/2008	JROD On 30-May-08			jRod	11.2100	11.2160	0.0159	0.0159	0.00
15/01/2008	JROD On 30-June-08			jRod	11.3500	11.3570	0.0164	0.0164	0.00
15/01/2008	JROD On 31-July-08			jRod	11.1300	11.1360	0.0230	0.0231	0.00
15/01/2008	OTH1 On 07-February-08			Index Future	257.6900	257.2810	257.6900	257.2810	0.00
15/01/2008	OTH1 On 02-May-08			Index Future	264.4100	269.9930	264.4110	269.9930	0.00
15/01/2008	OTH1 On 07-August-08			Index Future	272.7400	272.1810	272.7360	272.1810	0.00
15/01/2008	OTH1 On 06-November-08			Index Future	279.8300	279.3890	279.8340	279.3890	12.00
15/01/2008	R153 On 07-February-08			Bond Future	9.1800	9.1900	114.4091	114.3857	8,063.00
15/01/2008	R153 On 02-May-08			Bond Future	8.9400	8.9480	110.7145	110.6928	0.00
15/01/2008	R153 On 07-August-08			Bond Future	8.6500	8.6590	113.8408	113.8214	0.00
15/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	1	0	1	0.00
15/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2210	2233	2210	2233	0.00
15/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	703	694	703	694	0.00
15/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	569	582	569	582	0.00
15/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	621	614	621	614	0.00
15/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	910	923	910	923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2813	2837	2813	2837	0.00
15/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3421	3445	3421	3445	0.00
15/01/2008	R157 On 07-February-08			Bond Future	8.3000	8.3170	134.4124	134.2812	9,048.00
15/01/2008	R157 On 02-May-08			Bond Future	8.1700	8.1870	130.9761	130.8472	0.00
15/01/2008	R157 On 07-August-08			Bond Future	8.0300	8.0490	134.6350	134.5090	2,500.00
15/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	710	671	710	671	250.00
15/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1019	1111	1019	1111	0.00
15/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	3087	3007	3087	3007	0.00
15/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	963	1012	963	1012	2,000.00
15/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2366	2310	2366	2310	0.00
15/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2549	2619	2549	2619	0.00
15/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1688	1609	1688	1609	0.00
15/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	364	417	364	417	250.00
15/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	32	31	32	31	0.00
15/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	3690	3820	3690	3820	0.00
15/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	4260	4165	4260	4165	0.00
15/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	572	606	572	606	0.00
15/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	3	3	3	3	0.00
15/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	5378	5509	5378	5509	0.00
15/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7123	7254	7123	7254	0.00
15/01/2008	R186 On 07-February-08			Bond Future	7.9700	7.9870	126.0052	125.7768	0.00
15/01/2008	R186 On 02-May-08			Bond Future	7.8800	7.9040	129.2600	129.0306	0.00
15/01/2008	R186 On 07-August-08			Bond Future	7.8000	7.8180	127.6139	127.3836	0.00
15/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	489	459	489	459	0.00
15/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3007	3205	3007	3205	0.00
15/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3795	3677	3795	3677	0.00
15/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2473	2585	2473	2585	0.00
15/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	4101	3998	4101	3998	0.00
15/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	4656	4784	4656	4784	0.00
15/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	83	78	83	78	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	5598	5822	5598	5822	0.00
15/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	6	6	6	6	0.00
15/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	8625	8853	8625	8853	0.00
15/01/2008	R196 On 07-February-08			Bond Future	9.9700	9.9920	104.5772	104.5559	0.00
15/01/2008	R196 On 02-May-08			Bond Future	9.5300	9.5620	102.1990	102.1728	0.00
15/01/2008	R196 On 07-August-08			Bond Future	9.0300	9.0730	104.9852	104.9640	0.00
15/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1194	1216	1194	1216	0.00
15/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	103	98	103	98	0.00
15/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	512	532	512	532	0.00
15/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1496	1490	1496	1490	0.00
15/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1647	1661	1647	1661	0.00
15/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1442	1463	1442	1463	0.00
15/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1690	1711	1690	1711	0.00
15/01/2008	R201 On 07-February-08			Bond Future	8.3500	8.3650	103.3310	103.2268	0.00
15/01/2008	R201 On 02-May-08			Bond Future	8.2100	8.2290	106.0050	105.9026	0.00
15/01/2008	R201 On 07-August-08			Bond Future	8.0700	8.0850	104.5814	104.4814	0.00
15/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	15	15	15	15	0.00
15/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3176	3280	3176	3280	0.00
15/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	2294	2233	2294	2233	0.00
15/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	818	859	818	859	0.00
15/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1764	1721	1764	1721	0.00
15/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2090	2147	2090	2147	0.00
15/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
15/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	4526	4630	4526	4630	0.00
15/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
15/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	5912	6016	5912	6016	0.00
15/01/2008	R203 On 07-February-08			Bond Future	8.1600	8.1800	103.9784	103.8467	0.00
15/01/2008	R203 On 02-May-08			Bond Future	8.0500	8.0690	102.4753	102.3445	0.00
15/01/2008	R203 On 07-August-08			Bond Future	7.9300	7.9510	105.3898	105.2603	0.00
15/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	10	10	10	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
15/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	4484	4615	4484	4615	0.00
15/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	2229	2152	2229	2152	0.00
15/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	925	979	925	979	0.00
15/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	1063	1017	1063	1017	0.00
15/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2244	2328	2244	2328	0.00
15/01/2008	R204 On 07-February-08			Bond Future	8.1500	8.1730	100.0537	99.9125	3,331.00
15/01/2008	R204 On 02-May-08			Bond Future	8.0500	8.0710	102.6421	102.5016	0.00
15/01/2008	R204 On 07-August-08			Bond Future	7.9500	7.9650	101.5042	101.3645	0.00
15/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	55	54	55	54	0.00
15/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	4814	4954	4814	4954	0.00
15/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	2384	2302	2384	2302	0.00
15/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	997	1055	997	1055	0.00
15/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	937	891	937	891	0.00
15/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2313	2405	2313	2405	0.00
15/01/2008	R206 On 07-February-08			Bond Future	8.4400	8.4640	96.2371	96.1478	0.00
15/01/2008	R206 On 02-May-08			Bond Future	8.3000	8.3230	98.7269	98.6397	0.00
15/01/2008	R206 On 07-August-08			Bond Future	8.1500	8.1700	97.7567	97.6719	0.00
15/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	5	5	5	5	0.00
15/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3166	3255	3166	3255	0.00
15/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	934	899	934	899	0.00
15/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1166	1218	1166	1218	0.00
15/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	1169	1136	1169	1136	0.00
15/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	1807	1859	1807	1859	0.00
15/01/2008	R207 On 07-February-08			Bond Future	8.1400	8.1550	93.8736	93.7297	0.00
15/01/2008	R207 On 02-May-08			Bond Future	8.0400	8.0630	96.2966	96.1529	0.00
15/01/2008	R207 On 07-August-08			Bond Future	7.9500	7.9650	95.3869	95.2438	0.00
15/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	8	7	8	7	0.00
15/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	4735	4879	4735	4879	0.00
15/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2471	2386	2471	2386	0.00
15/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	998	1057	998	1057	0.00
15/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1628	1554	1628	1554	0.00
15/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1235	1304	1235	1304	0.00
15/01/2008	R209 On 07-February-08			Bond Future	7.6700	7.7000	86.0084	85.7108	6,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	R209 On 02-May-08			Bond Future	7.6000	7.6310	85.0661	84.7650	0.00
15/01/2008	R209 On 07-August-08			Bond Future	7.5300	7.5590	87.4930	87.1883	0.00
15/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	5	5	5	5	0.00
15/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	7124	7421	7124	7421	0.00
15/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	3169	2999	3169	2999	0.00
15/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	1691	1821	1691	1821	0.00
15/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	2682	2458	2682	2458	0.00
15/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	478	559	478	559	0.00
15/01/2008	TRT1 On 07-February-08			Index Future	260.9200	260.6980	260.9220	260.6980	0.00
15/01/2008	TRT1 On 02-May-08			Index Future	267.7300	267.4980	267.7270	267.4980	0.00
15/01/2008	TRT1 On 07-August-08			Index Future	276.0500	275.7140	276.0490	275.7140	0.00
15/01/2008	TRT1 On 06-November-08			Index Future	283.3400	283.0990	283.3430	283.0990	400.00
16/01/2008	\$ / R On 17-March-08			Currency Future	6.9900	6.8555	6.9926	6.8555	51,557.00
16/01/2008	\$ / R On 13-June-08			Currency Future	7.1300	6.9921	7.1327	6.9921	20,467.00
16/01/2008	\$ / R On 15-September-08			Currency Future	7.2800	7.1349	7.2790	7.1349	3,039.00
16/01/2008	£ / R On 17-March-08			Currency Future	13.7400	13.4860	13.7417	13.4860	1,037.00
16/01/2008	£ / R On 13-June-08			Currency Future	13.9600	13.6969	13.9593	13.6969	1,205.00
16/01/2008	£ / R On 15-September-08			Currency Future	14.1800	13.9150	14.1819	13.9150	175.00
16/01/2008	€ / R On 17-March-08			Currency Future	10.3500	10.2157	10.3541	10.2157	1,752.00
16/01/2008	€ / R On 13-June-08			Currency Future	10.5400	10.3974	10.5416	10.3974	1,141.00
16/01/2008	€ / R On 15-September-08			Currency Future	10.7300	10.5809	10.7307	10.5809	104.00
16/01/2008	ALBI On 07-February-08			Index Future	262.4900	262.9280	262.4910	262.9280	594.00
16/01/2008	ALBI On 02-May-08			Index Future	269.7400	269.9820	269.7390	269.9820	0.00
16/01/2008	ALBI On 07-August-08			Index Future	277.9000	278.1520	277.9020	278.1520	0.00
16/01/2008	ALBI On 06-November-08			Index Future	285.5700	285.8210	285.5650	285.8210	0.00
16/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	84946	89309	84946	89309	0.00
16/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	36	29	36	29	0.00
16/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	58547	60484	58547	60484	0.00
16/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	11157	10664	11157	10664	0.00
16/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	133922	136224	133922	136224	0.00
16/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	4902	4704	4902	4704	0.00
16/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	208125	210590	208125	210590	0.00
16/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	2475	2380	2475	2380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	CRD1 On 07-February-08			Index Future	112.6700	112.8570	112.6720	112.8570	0.00
16/01/2008	CRD1 On 02-May-08			Index Future	115.6100	115.8010	115.6090	115.8010	0.00
16/01/2008	CRD1 On 07-August-08			Index Future	121.1000	121.2110	121.1020	121.2110	0.00
16/01/2008	CRD1 On 06-November-08			Index Future	122.3600	122.5550	122.3550	122.5550	8.00
16/01/2008	GOVI On 07-February-08			jGovi	263.7200	264.1410	263.7190	264.1410	7.00
16/01/2008	GOVI On 02-May-08			jGovi	271.0700	271.5110	271.0745	271.5110	2.00
16/01/2008	GOVI On 07-August-08			jGovi	278.7200	279.1725	278.7245	279.1725	0.00
16/01/2008	GOVI On 06-November-08			jGovi	286.3800	286.8390	286.3835	286.8390	60.00
16/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	4936	6576	4936	6576	0.00
16/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	17746	15166	17746	15166	0.00
16/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	77049	80822	77049	80822	0.00
16/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	6304	5712	6304	5712	0.00
16/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	69068	72251	69068	72251	0.00
16/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	21823	20526	21823	20526	0.00
16/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	134660	138569	134660	138569	0.00
16/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	10825	10179	10825	10179	0.00
16/01/2008	ILBI On 07-February-08			Index Future	299.0200	299.2880	299.0180	299.2880	0.00
16/01/2008	J153 On 31-August-10			jSwap	10.5000	10.4340	0.0783	0.0766	0.00
16/01/2008	J157 On 15-September-15			jSwap	9.4700	9.3870	0.0125	0.0078	0.00
16/01/2008	J186 On 21-December-26			jSwap	8.5400	8.4730	0.0948	0.0894	0.00
16/01/2008	J201 On 22-December-14			jSwap	9.5200	9.4240	0.1007	0.0963	0.00
16/01/2008	J203 On 15-September-17			jSwap	9.2800	9.2120	0.1164	0.1123	0.00
16/01/2008	J204 On 21-December-18			jSwap	9.1300	9.0630	0.1107	0.1065	0.00
16/01/2008	J207 On 15-January-20			jSwap	9.0000	9.2540	0.0712	0.0948	0.00
16/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3630	11.3670	11.3630	0.00
16/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3150	0.0275	0.0274	0.00
16/01/2008	JFRA On 05-February-09			jFra	10.5100	10.4160	0.0255	0.0253	0.00
16/01/2008	JFRA On 02-May-08			jFra	11.3100	11.2600	0.0292	0.0290	0.00
16/01/2008	JFRA On 07-May-09			jFra	10.1600	10.0630	0.0247	0.0245	0.00
16/01/2008	JFRA On 07-August-08			jFra	11.1400	11.0780	0.0270	0.0269	0.00
16/01/2008	JFRA On 06-August-09			jFra	9.8300	9.7520	0.0239	0.0237	0.00
16/01/2008	JFRA On 06-November-08			jFra	10.9100	10.8350	0.0265	0.0263	0.00
16/01/2008	JFRA On 05-November-09			jFra	9.5400	9.4490	0.0232	0.0230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10901	10903	10901	10903	0.00
16/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1563	1670	1563	1670	0.00
16/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21127	21036	21127	21036	0.00
16/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19881	20025	19881	20025	0.00
16/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12199	12189	12199	12189	0.00
16/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9480	9582	9480	9582	0.00
16/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	16000	15959	16000	15959	0.00
16/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13841	13950	13841	13950	0.00
16/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24683	24608	24683	24608	0.00
16/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25087	25212	25087	25212	0.00
16/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18727	18668	18727	18668	0.00
16/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17130	17248	17130	17248	0.00
16/01/2008	JN02 On 07-February-08			jNote	10.6300	10.5580	0.1882	0.1871	0.00
16/01/2008	JN02 On 02-May-08			jNote	10.3900	10.3050	0.1858	0.1845	0.00
16/01/2008	JN02 On 07-August-08			jNote	10.1000	10.0100	0.1798	0.1783	0.00
16/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	28898	27668	28898	27668	0.00
16/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	34	55	34	55	0.00
16/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15526	14687	15526	14687	0.00
16/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7039	7660	7039	7660	0.00
16/01/2008	JN05 On 07-February-08			jNote	9.6500	9.5500	0.3755	0.3725	0.00
16/01/2008	JN05 On 02-May-08			jNote	9.5000	9.4010	0.3714	0.3684	0.00
16/01/2008	JN05 On 07-August-08			jNote	9.3300	9.2310	0.3655	0.3624	0.00
16/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	25227	21662	25227	21662	0.00
16/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	84	212	84	212	0.00
16/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	11521	9701	11521	9701	0.00
16/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	10094	12110	10094	12110	0.00
16/01/2008	JN10 On 07-February-08			jNote	9.0600	8.9940	0.5822	0.5798	0.00
16/01/2008	JN10 On 02-May-08			jNote	8.9600	8.8900	0.5796	0.5770	0.00
16/01/2008	JN10 On 07-August-08			jNote	8.8400	8.7730	0.5749	0.5723	0.00
16/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	7133	4815	7133	4815	0.00
16/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	3153	5206	3153	5206	0.00
16/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	10179	8241	10179	8241	0.00
16/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	11458	14005	11458	14005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	JROD On 31-January-08			jRod	10.5100	10.5140	0.0066	0.0066	0.00
16/01/2008	JROD On 29-February-08			jRod	10.8500	10.8590	0.0073	0.0073	0.00
16/01/2008	JROD On 31-March-08			jRod	11.2000	11.2020	0.0080	0.0081	0.00
16/01/2008	JROD On 30-April-08			jRod	10.9900	10.9920	0.0149	0.0149	0.00
16/01/2008	JROD On 30-May-08			jRod	11.2100	11.2120	0.0158	0.0159	0.00
16/01/2008	JROD On 30-June-08			jRod	11.3500	11.3510	0.0164	0.0164	0.00
16/01/2008	JROD On 31-July-08			jRod	11.1300	11.1290	0.0230	0.0230	0.00
16/01/2008	OTH1 On 07-February-08			Index Future	257.1700	257.6900	257.1670	257.6900	0.00
16/01/2008	OTH1 On 02-May-08			Index Future	263.8700	264.4110	263.8710	264.4110	0.00
16/01/2008	OTH1 On 07-August-08			Index Future	272.4900	272.7360	272.4910	272.7360	0.00
16/01/2008	OTH1 On 06-November-08			Index Future	279.2700	279.8340	279.2680	279.8340	12.00
16/01/2008	R153 On 07-February-08			Bond Future	9.2300	9.1800	114.2919	114.4091	8,063.00
16/01/2008	R153 On 02-May-08			Bond Future	8.9900	8.9380	110.6065	110.7145	0.00
16/01/2008	R153 On 07-August-08			Bond Future	8.7000	8.6490	113.7438	113.8408	0.00
16/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2327	2210	2327	2210	0.00
16/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	644	703	644	703	0.00
16/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	618	569	618	569	0.00
16/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	577	621	577	621	0.00
16/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	963	910	963	910	0.00
16/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2931	2813	2931	2813	0.00
16/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3539	3421	3539	3421	0.00
16/01/2008	R157 On 07-February-08			Bond Future	8.3200	8.2970	134.2812	134.4124	9,048.00
16/01/2008	R157 On 02-May-08			Bond Future	8.1900	8.1670	130.8472	130.9761	0.00
16/01/2008	R157 On 07-August-08			Bond Future	8.0500	8.0290	134.5090	134.6350	2,500.00
16/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	635	710	635	710	250.00
16/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1075	1019	1075	1019	0.00
16/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2992	3087	2992	3087	0.00
16/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	996	963	996	963	2,000.00
16/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2298	2366	2298	2366	0.00
16/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2607	2549	2607	2549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1577	1688	1577	1688	0.00
16/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	384	364	384	364	250.00
16/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	24	32	24	32	0.00
16/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	3813	3690	3813	3690	0.00
16/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	4153	4260	4153	4260	0.00
16/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	593	572	593	572	0.00
16/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	2	3	2	3	0.00
16/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	5509	5378	5509	5378	0.00
16/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7254	7123	7254	7123	0.00
16/01/2008	R186 On 07-February-08			Bond Future	7.9800	7.9670	125.8909	126.0052	0.00
16/01/2008	R186 On 02-May-08			Bond Future	7.8900	7.8840	129.1452	129.2600	0.00
16/01/2008	R186 On 07-August-08			Bond Future	7.8100	7.7980	127.4987	127.6139	0.00
16/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	439	489	439	489	0.00
16/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3071	3007	3071	3007	0.00
16/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3714	3795	3714	3795	0.00
16/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2507	2473	2507	2473	0.00
16/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	4033	4101	4033	4101	0.00
16/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	4704	4656	4704	4656	0.00
16/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	69	83	69	83	0.00
16/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	5698	5598	5698	5598	0.00
16/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	5	6	5	6	0.00
16/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	8738	8625	8738	8625	0.00
16/01/2008	R196 On 07-February-08			Bond Future	10.0400	9.9700	104.5093	104.5772	0.00
16/01/2008	R196 On 02-May-08			Bond Future	9.6100	9.5280	102.1366	102.1990	0.00
16/01/2008	R196 On 07-August-08			Bond Future	9.1300	9.0330	104.9365	104.9852	0.00
16/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1262	1194	1262	1194	0.00
16/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	87	103	87	103	0.00
16/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	558	512	558	512	0.00
16/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1469	1496	1469	1496	0.00
16/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1668	1647	1668	1647	0.00
16/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1509	1442	1509	1442	0.00
16/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1758	1690	1758	1690	0.00
16/01/2008	R201 On 07-February-08			Bond Future	8.3700	8.3450	103.2268	103.3310	0.00
16/01/2008	R201 On 02-May-08			Bond Future	8.2300	8.2090	105.9026	106.0050	0.00
16/01/2008	R201 On 07-August-08			Bond Future	8.0900	8.0650	104.4814	104.5814	0.00
16/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	11	15	11	15	0.00
16/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3276	3176	3276	3176	0.00
16/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	2220	2294	2220	2294	0.00
16/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	846	818	846	818	0.00
16/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1712	1764	1712	1764	0.00
16/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2137	2090	2137	2090	0.00
16/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	1	1	1	1	0.00
16/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	4630	4526	4630	4526	0.00
16/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6016	5912	6016	5912	0.00
16/01/2008	R203 On 07-February-08			Bond Future	8.1600	8.1600	103.9784	103.9784	0.00
16/01/2008	R203 On 02-May-08			Bond Future	8.0500	8.0490	102.4753	102.4753	0.00
16/01/2008	R203 On 07-August-08			Bond Future	7.9300	7.9310	105.3898	105.3898	0.00
16/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	9	10	9	10	0.00
16/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	4482	4484	4482	4484	0.00
16/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	2223	2229	2223	2229	0.00
16/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	919	925	919	925	0.00
16/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	1059	1063	1059	1063	0.00
16/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2241	2244	2241	2244	0.00
16/01/2008	R204 On 07-February-08			Bond Future	8.1700	8.1530	99.9125	100.0537	3,331.00
16/01/2008	R204 On 02-May-08			Bond Future	8.0700	8.0510	102.5016	102.6421	0.00
16/01/2008	R204 On 07-August-08			Bond Future	7.9700	7.9450	101.3645	101.5042	0.00
16/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	43	55	43	55	0.00
16/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	4943	4814	4943	4814	0.00
16/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	2288	2384	2288	2384	0.00
16/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1041	997	1041	997	0.00
16/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	884	937	884	937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2399	2313	2399	2313	0.00
16/01/2008	R206 On 07-February-08			Bond Future	8.4600	8.4440	96.1478	96.2371	0.00
16/01/2008	R206 On 02-May-08			Bond Future	8.3200	8.3030	98.6397	98.7269	0.00
16/01/2008	R206 On 07-August-08			Bond Future	8.1700	8.1500	97.6719	97.7567	0.00
16/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	3	5	3	5	0.00
16/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3254	3166	3254	3166	0.00
16/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	889	934	889	934	0.00
16/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1208	1166	1208	1166	0.00
16/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	1128	1169	1128	1169	0.00
16/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	1852	1807	1852	1807	0.00
16/01/2008	R207 On 07-February-08			Bond Future	8.1600	8.1350	93.7297	93.8736	0.00
16/01/2008	R207 On 02-May-08			Bond Future	8.0600	8.0430	96.1529	96.2966	0.00
16/01/2008	R207 On 07-August-08			Bond Future	7.9700	7.9450	95.2438	95.3869	0.00
16/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	5	8	5	8	0.00
16/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	4877	4735	4877	4735	0.00
16/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2372	2471	2372	2471	0.00
16/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1042	998	1042	998	0.00
16/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1547	1628	1547	1628	0.00
16/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1297	1235	1297	1235	0.00
16/01/2008	R209 On 07-February-08			Bond Future	7.6900	7.6700	85.8098	86.0084	6,590.00
16/01/2008	R209 On 02-May-08			Bond Future	7.6200	7.6010	84.8652	85.0661	0.00
16/01/2008	R209 On 07-August-08			Bond Future	7.5500	7.5290	87.2897	87.4930	0.00
16/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	3	5	3	5	0.00
16/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	7321	7124	7321	7124	0.00
16/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	3037	3169	3037	3169	0.00
16/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	1759	1691	1759	1691	0.00
16/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	2527	2682	2527	2682	0.00
16/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	526	478	526	478	0.00
16/01/2008	TRT1 On 07-February-08			Index Future	260.5000	260.9220	260.5010	260.9220	0.00
16/01/2008	TRT1 On 02-May-08			Index Future	267.2900	267.7270	267.2920	267.7270	0.00
16/01/2008	TRT1 On 07-August-08			Index Future	275.8000	276.0490	275.8000	276.0490	0.00
16/01/2008	TRT1 On 06-November-08			Index Future	282.8900	283.3430	282.8890	283.3430	400.00
17/01/2008	\$/ R On 17-March-08			Currency Future	7.0900	6.9926	7.0918	6.9926	51,314.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	\$ / R On 13-June-08			Currency Future	7.2300	7.1327	7.2332	7.1327	20,412.00
17/01/2008	\$ / R On 15-September-08			Currency Future	7.3800	7.2790	7.3806	7.2790	3,094.00
17/01/2008	£ / R On 17-March-08			Currency Future	13.9800	13.7417	13.9837	13.7417	1,037.00
17/01/2008	£ / R On 13-June-08			Currency Future	14.2000	13.9593	14.2030	13.9593	1,235.00
17/01/2008	£ / R On 15-September-08			Currency Future	14.4200	14.1819	14.4246	14.1819	179.00
17/01/2008	€ / R On 17-March-08			Currency Future	10.4100	10.3541	10.4121	10.3541	1,752.00
17/01/2008	€ / R On 13-June-08			Currency Future	10.6000	10.5416	10.6024	10.5416	1,141.00
17/01/2008	€ / R On 15-September-08			Currency Future	10.7900	10.7307	10.7934	10.7307	109.00
17/01/2008	ALBI On 07-February-08			Index Future	262.4000	262.4910	262.3990	262.4910	594.00
17/01/2008	ALBI On 02-May-08			Index Future	269.6600	269.7390	269.6560	269.7390	0.00
17/01/2008	ALBI On 07-August-08			Index Future	277.8200	277.9020	277.8160	277.9020	0.00
17/01/2008	ALBI On 06-November-08			Index Future	285.4800	285.5650	285.4770	285.5650	0.00
17/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	84021	84946	84021	84946	0.00
17/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	31	36	31	36	0.00
17/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	57818	58547	57818	58547	0.00
17/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	11258	11157	11258	11157	0.00
17/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	133103	133922	133103	133922	0.00
17/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	4943	4902	4943	4902	0.00
17/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	207264	208125	207264	208125	0.00
17/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	2494	2475	2494	2475	0.00
17/01/2008	CRD1 On 07-February-08			Index Future	112.6300	112.6720	112.6320	112.6720	0.00
17/01/2008	CRD1 On 02-May-08			Index Future	115.5700	115.6090	115.5680	115.6090	0.00
17/01/2008	CRD1 On 07-August-08			Index Future	121.0700	121.1020	121.0650	121.1020	0.00
17/01/2008	CRD1 On 06-November-08			Index Future	122.3100	122.3550	122.3120	122.3550	8.00
17/01/2008	GOVI On 07-February-08			jGovi	263.6200	263.7190	263.6200	263.7190	7.00
17/01/2008	GOVI On 02-May-08			jGovi	270.9700	271.0745	270.9710	271.0745	2.00
17/01/2008	GOVI On 07-August-08			jGovi	278.6200	278.7245	278.6190	278.7245	0.00
17/01/2008	GOVI On 06-November-08			jGovi	286.2800	286.3835	286.2770	286.3835	60.00
17/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	4440	4936	4440	4936	0.00
17/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	18240	17746	18240	17746	0.00
17/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	76098	77049	76098	77049	0.00
17/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	6388	6304	6388	6304	0.00
17/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	68258	69068	68258	69068	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	22068	21823	22068	21823	0.00
17/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	133711	134660	133711	134660	0.00
17/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	10941	10825	10941	10825	0.00
17/01/2008	ILBI On 07-February-08			Index Future	298.9300	299.0180	298.9250	299.0180	0.00
17/01/2008	J153 On 31-August-10			jSwap	10.5500	10.5030	0.0795	0.0783	0.00
17/01/2008	J157 On 15-September-15			jSwap	9.5300	9.4730	0.0155	0.0125	0.00
17/01/2008	J186 On 21-December-26			jSwap	8.6100	8.5380	0.1009	0.0948	0.00
17/01/2008	J201 On 22-December-14			jSwap	9.5700	9.5160	0.1035	0.1007	0.00
17/01/2008	J203 On 15-September-17			jSwap	9.3600	9.2800	0.1213	0.1164	0.00
17/01/2008	J204 On 21-December-18			jSwap	9.2200	9.1320	0.1163	0.1107	0.00
17/01/2008	J207 On 15-January-20			jSwap	9.0900	9.0000	0.0772	0.0712	0.00
17/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
17/01/2008	JFRA On 07-February-08			jFra	11.3800	11.3510	0.0276	0.0275	0.00
17/01/2008	JFRA On 05-February-09			jFra	10.5300	10.5130	0.0256	0.0255	0.00
17/01/2008	JFRA On 02-May-08			jFra	11.3300	11.3050	0.0292	0.0292	0.00
17/01/2008	JFRA On 07-May-09			jFra	10.2000	10.1610	0.0248	0.0247	0.00
17/01/2008	JFRA On 07-August-08			jFra	11.1700	11.1400	0.0271	0.0270	0.00
17/01/2008	JFRA On 06-August-09			jFra	9.8700	9.8340	0.0240	0.0239	0.00
17/01/2008	JFRA On 06-November-08			jFra	10.9600	10.9080	0.0266	0.0265	0.00
17/01/2008	JFRA On 05-November-09			jFra	9.5900	9.5350	0.0234	0.0232	0.00
17/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10902	10901	10902	10901	0.00
17/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1457	1563	1457	1563	0.00
17/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21118	21127	21118	21127	0.00
17/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19837	19881	19837	19881	0.00
17/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12179	12199	12179	12199	0.00
17/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9404	9480	9404	9480	0.00
17/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15995	16000	15995	16000	0.00
17/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13775	13841	13775	13841	0.00
17/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24708	24683	24708	24683	0.00
17/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25015	25087	25015	25087	0.00
17/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18759	18727	18759	18727	0.00
17/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17038	17130	17038	17130	0.00
17/01/2008	JN02 On 07-February-08			jNote	10.6700	10.6300	0.1888	0.1882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	JN02 On 02-May-08			jNote	10.4300	10.3870	0.1866	0.1858	0.00
17/01/2008	JN02 On 07-August-08			jNote	10.1600	10.1000	0.1807	0.1798	0.00
17/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29491	28898	29491	28898	0.00
17/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	24	34	24	34	0.00
17/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15965	15526	15965	15526	0.00
17/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6698	7039	6698	7039	0.00
17/01/2008	JN05 On 07-February-08			jNote	9.7000	9.6460	0.3770	0.3755	0.00
17/01/2008	JN05 On 02-May-08			jNote	9.5500	9.4990	0.3730	0.3714	0.00
17/01/2008	JN05 On 07-August-08			jNote	9.3900	9.3300	0.3672	0.3655	0.00
17/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	27066	25227	27066	25227	0.00
17/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	45	84	45	84	0.00
17/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	12524	11521	12524	11521	0.00
17/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	9110	10094	9110	10094	0.00
17/01/2008	JN10 On 07-February-08			jNote	9.1400	9.0620	0.5859	0.5822	0.00
17/01/2008	JN10 On 02-May-08			jNote	9.0400	8.9590	0.5834	0.5796	0.00
17/01/2008	JN10 On 07-August-08			jNote	8.9300	8.8430	0.5789	0.5749	0.00
17/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	10729	7133	10729	7133	0.00
17/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	1505	3153	1505	3153	0.00
17/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	12961	10179	12961	10179	0.00
17/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	8754	11458	8754	11458	0.00
17/01/2008	JROD On 31-January-08			jRod	10.5100	10.5110	0.0066	0.0066	0.00
17/01/2008	JROD On 29-February-08			jRod	10.8400	10.8520	0.0073	0.0073	0.00
17/01/2008	JROD On 31-March-08			jRod	11.1900	11.1950	0.0080	0.0080	0.00
17/01/2008	JROD On 30-April-08			jRod	10.9800	10.9890	0.0149	0.0149	0.00
17/01/2008	JROD On 30-May-08			jRod	11.2100	11.2100	0.0158	0.0158	0.00
17/01/2008	JROD On 30-June-08			jRod	11.3400	11.3480	0.0163	0.0164	0.00
17/01/2008	JROD On 31-July-08			jRod	11.1300	11.1270	0.0230	0.0230	0.00
17/01/2008	OTH1 On 07-February-08			Index Future	257.1200	257.1670	257.1190	257.1670	0.00
17/01/2008	OTH1 On 02-May-08			Index Future	263.8200	263.8710	263.8210	263.8710	0.00
17/01/2008	OTH1 On 07-August-08			Index Future	272.4100	272.4910	272.4070	272.4910	0.00
17/01/2008	OTH1 On 06-November-08			Index Future	279.2200	279.2680	279.2170	279.2680	12.00
17/01/2008	R153 On 07-February-08			Bond Future	9.2400	9.2300	114.2685	114.2919	8,063.00
17/01/2008	R153 On 02-May-08			Bond Future	9.0000	8.9880	110.5849	110.6065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	R153 On 07-August-08			Bond Future	8.7100	8.6990	113.7244	113.7438	1,290.00
17/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2350	2327	2350	2327	0.00
17/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	630	644	630	644	0.00
17/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	625	618	625	618	0.00
17/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	567	577	567	577	0.00
17/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	973	963	973	963	0.00
17/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2954	2931	2954	2931	0.00
17/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3562	3539	3562	3539	0.00
17/01/2008	R157 On 07-February-08			Bond Future	8.3300	8.3170	134.2156	134.2812	9,048.00
17/01/2008	R157 On 02-May-08			Bond Future	8.2000	8.1870	130.7828	130.8472	0.00
17/01/2008	R157 On 07-August-08			Bond Future	8.0600	8.0490	134.4461	134.5090	2,500.00
17/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	589	635	589	635	250.00
17/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1095	1075	1095	1075	0.00
17/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2941	2992	2941	2992	0.00
17/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1010	996	1010	996	2,000.00
17/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2262	2298	2262	2298	0.00
17/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2634	2607	2634	2607	0.00
17/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1513	1577	1513	1577	0.00
17/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	387	384	387	384	250.00
17/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	19	24	19	24	0.00
17/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	3874	3813	3874	3813	0.00
17/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	4096	4153	4096	4153	0.00
17/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	600	593	600	593	0.00
17/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	1	2	1	2	0.00
17/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	5574	5509	5574	5509	0.00
17/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7320	7254	7320	7254	0.00
17/01/2008	R186 On 07-February-08			Bond Future	7.9800	7.9770	125.8909	125.8909	0.00
17/01/2008	R186 On 02-May-08			Bond Future	7.8900	7.8940	129.1452	129.1452	0.00
17/01/2008	R186 On 07-August-08			Bond Future	7.8100	7.8080	127.4987	127.4987	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	416	439	416	439	0.00
17/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3048	3071	3048	3071	0.00
17/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3700	3714	3700	3714	0.00
17/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2493	2507	2493	2507	0.00
17/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	4023	4033	4023	4033	0.00
17/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	4693	4704	4693	4704	0.00
17/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	61	69	61	69	0.00
17/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	5690	5698	5690	5698	0.00
17/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	4	5	4	5	0.00
17/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	8737	8738	8737	8738	0.00
17/01/2008	R196 On 07-February-08			Bond Future	10.0600	10.0400	104.4948	104.5093	0.00
17/01/2008	R196 On 02-May-08			Bond Future	9.6200	9.6090	102.1258	102.1366	0.00
17/01/2008	R196 On 07-August-08			Bond Future	9.1400	9.1250	104.9270	104.9365	0.00
17/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1277	1262	1277	1262	0.00
17/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	84	87	84	87	0.00
17/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	565	558	565	558	0.00
17/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1460	1469	1460	1469	0.00
17/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1669	1668	1669	1668	0.00
17/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1524	1509	1524	1509	0.00
17/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1772	1758	1772	1758	0.00
17/01/2008	R201 On 07-February-08			Bond Future	8.3800	8.3650	103.1748	103.2268	0.00
17/01/2008	R201 On 02-May-08			Bond Future	8.2400	8.2290	105.8515	105.9026	0.00
17/01/2008	R201 On 07-August-08			Bond Future	8.1000	8.0850	104.4315	104.4814	0.00
17/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	9	11	9	11	0.00
17/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3325	3276	3325	3276	0.00
17/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	2181	2220	2181	2220	0.00
17/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	858	846	858	846	0.00
17/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1683	1712	1683	1712	0.00
17/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2159	2137	2159	2137	0.00
17/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	4682	4630	4682	4630	0.00
17/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
17/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6068	6016	6068	6016	0.00
17/01/2008	R203 On 07-February-08			Bond Future	8.1800	8.1600	103.8467	103.9784	0.00
17/01/2008	R203 On 02-May-08			Bond Future	8.0700	8.0490	102.3445	102.4753	0.00
17/01/2008	R203 On 07-August-08			Bond Future	7.9500	7.9310	105.2603	105.3898	0.00
17/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	6	9	6	9	0.00
17/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	4611	4482	4611	4482	0.00
17/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	2133	2223	2133	2223	0.00
17/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	959	919	959	919	0.00
17/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	1006	1059	1006	1059	0.00
17/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2317	2241	2317	2241	0.00
17/01/2008	R204 On 07-February-08			Bond Future	8.1700	8.1730	99.9125	99.9125	3,331.00
17/01/2008	R204 On 02-May-08			Bond Future	8.0700	8.0710	102.5016	102.5016	0.00
17/01/2008	R204 On 07-August-08			Bond Future	7.9700	7.9650	101.3645	101.3645	0.00
17/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	38	43	38	43	0.00
17/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	4938	4943	4938	4943	0.00
17/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	2281	2288	2281	2288	0.00
17/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1034	1041	1034	1041	0.00
17/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	880	884	880	884	0.00
17/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2395	2399	2395	2399	0.00
17/01/2008	R206 On 07-February-08			Bond Future	8.4700	8.4640	96.1033	96.1478	0.00
17/01/2008	R206 On 02-May-08			Bond Future	8.3300	8.3230	98.5961	98.6397	0.00
17/01/2008	R206 On 07-August-08			Bond Future	8.1800	8.1700	97.6296	97.6719	0.00
17/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	3	3	3	3	0.00
17/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3297	3254	3297	3254	0.00
17/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	864	889	864	889	0.00
17/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1227	1208	1227	1208	0.00
17/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	1107	1128	1107	1128	0.00
17/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	1873	1852	1873	1852	0.00
17/01/2008	R207 On 07-February-08			Bond Future	8.1600	8.1550	93.7297	93.7297	0.00
17/01/2008	R207 On 02-May-08			Bond Future	8.0600	8.0630	96.1529	96.1529	0.00
17/01/2008	R207 On 07-August-08			Bond Future	7.9700	7.9650	95.2438	95.2438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	4	5	4	5	0.00
17/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	4876	4877	4876	4877	0.00
17/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2365	2372	2365	2372	0.00
17/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1035	1042	1035	1042	0.00
17/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1543	1547	1543	1547	0.00
17/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1293	1297	1293	1297	0.00
17/01/2008	R209 On 07-February-08			Bond Future	7.6900	7.6900	85.8098	85.8098	6,590.00
17/01/2008	R209 On 02-May-08			Bond Future	7.6200	7.6210	84.8652	84.8652	0.00
17/01/2008	R209 On 07-August-08			Bond Future	7.5500	7.5490	87.2897	87.2897	0.00
17/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	3	3	3	3	0.00
17/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	7320	7321	7320	7321	0.00
17/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	3026	3037	3026	3037	0.00
17/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	1749	1759	1749	1759	0.00
17/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	2524	2527	2524	2527	0.00
17/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	524	526	524	526	0.00
17/01/2008	TRT1 On 07-February-08			Index Future	260.4100	260.5010	260.4050	260.5010	0.00
17/01/2008	TRT1 On 02-May-08			Index Future	267.1900	267.2920	267.1920	267.2920	0.00
17/01/2008	TRT1 On 07-August-08			Index Future	275.7200	275.8000	275.7150	275.8000	0.00
17/01/2008	TRT1 On 06-November-08			Index Future	282.7900	282.8890	282.7860	282.8890	400.00
18/01/2008	\$ / R On 17-March-08			Currency Future	7.1500	7.0918	7.1458	7.0918	54,222.00
18/01/2008	\$ / R On 13-June-08			Currency Future	7.2900	7.2332	7.2893	7.2332	20,596.00
18/01/2008	\$ / R On 15-September-08			Currency Future	7.4400	7.3806	7.4402	7.3806	3,544.00
18/01/2008	£ / R On 17-March-08			Currency Future	13.9700	13.9837	13.9736	13.9837	1,037.00
18/01/2008	£ / R On 13-June-08			Currency Future	14.1900	14.2030	14.1912	14.2030	1,235.00
18/01/2008	£ / R On 15-September-08			Currency Future	14.4200	14.4246	14.4156	14.4246	179.00
18/01/2008	€ / R On 17-March-08			Currency Future	10.4700	10.4121	10.4656	10.4121	1,752.00
18/01/2008	€ / R On 13-June-08			Currency Future	10.6600	10.6024	10.6558	10.6024	1,141.00
18/01/2008	€ / R On 15-September-08			Currency Future	10.8500	10.7934	10.8489	10.7934	209.00
18/01/2008	ALBI On 07-February-08			Index Future	261.4900	262.3990	261.4900	262.3990	594.00
18/01/2008	ALBI On 02-May-08			Index Future	269.5700	269.6560	269.5720	269.6560	0.00
18/01/2008	ALBI On 07-August-08			Index Future	277.7300	277.8160	277.7300	277.8160	0.00
18/01/2008	ALBI On 06-November-08			Index Future	285.3900	285.4770	285.3890	285.4770	0.00
18/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	74964	84021	74964	84021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	64	31	64	31	0.00
18/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	57082	57818	57082	57818	0.00
18/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	11362	11258	11362	11258	0.00
18/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	132284	133103	132284	133103	0.00
18/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	4984	4943	4984	4943	0.00
18/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	206404	207264	206404	207264	0.00
18/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	2514	2494	2514	2494	0.00
18/01/2008	CRD1 On 07-February-08			Index Future	112.3600	112.6320	112.3570	112.6320	0.00
18/01/2008	CRD1 On 02-May-08			Index Future	115.2300	115.5680	115.2270	115.5680	0.00
18/01/2008	CRD1 On 07-August-08			Index Future	121.0300	121.0650	121.0270	121.0650	0.00
18/01/2008	CRD1 On 06-November-08			Index Future	121.8900	122.3120	121.8860	122.3120	8.00
18/01/2008	GOVI On 07-February-08			jGovi	262.7600	263.6200	262.7645	263.6200	7.00
18/01/2008	GOVI On 02-May-08			jGovi	269.9500	270.9710	269.9470	270.9710	2.00
18/01/2008	GOVI On 07-August-08			jGovi	277.3700	278.6190	277.3680	278.6190	0.00
18/01/2008	GOVI On 06-November-08			jGovi	285.0500	286.2770	285.0495	286.2770	60.00
18/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	2282	4440	2282	4440	0.00
18/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	24637	18240	24637	18240	0.00
18/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	67620	76098	67620	76098	0.00
18/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	8150	6388	8150	6388	0.00
18/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	59933	68258	59933	68258	0.00
18/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	26253	22068	26253	22068	0.00
18/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	123475	133711	123475	133711	0.00
18/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	12980	10941	12980	10941	0.00
18/01/2008	ILBI On 07-February-08			Index Future	298.8300	298.9250	298.8320	298.9250	0.00
18/01/2008	J153 On 31-August-10			jSwap	10.5500	10.5470	0.0796	0.0795	0.00
18/01/2008	J157 On 15-September-15			jSwap	9.5900	9.5260	0.0189	0.0155	0.00
18/01/2008	J186 On 21-December-26			jSwap	8.6900	8.6100	0.1073	0.1009	0.00
18/01/2008	J201 On 22-December-14			jSwap	9.6300	9.5740	0.1063	0.1035	0.00
18/01/2008	J203 On 15-September-17			jSwap	9.4200	9.3580	0.1254	0.1213	0.00
18/01/2008	J204 On 21-December-18			jSwap	9.2800	9.2190	0.1205	0.1163	0.00
18/01/2008	J207 On 15-January-20			jSwap	9.1500	9.0880	0.0816	0.0772	0.00
18/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
18/01/2008	JFRA On 07-February-08			jFra	11.3900	11.3840	0.0276	0.0276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	JFRA On 05-February-09			jFra	10.5200	10.5270	0.0256	0.0256	0.00
18/01/2008	JFRA On 02-May-08			jFra	11.3300	11.3280	0.0292	0.0292	0.00
18/01/2008	JFRA On 07-May-09			jFra	10.1900	10.1960	0.0248	0.0248	0.00
18/01/2008	JFRA On 07-August-08			jFra	11.1500	11.1650	0.0270	0.0271	0.00
18/01/2008	JFRA On 06-August-09			jFra	9.8700	9.8740	0.0240	0.0240	0.00
18/01/2008	JFRA On 06-November-08			jFra	10.9500	10.9590	0.0266	0.0266	0.00
18/01/2008	JFRA On 05-November-09			jFra	9.5900	9.5940	0.0234	0.0234	0.00
18/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10818	10902	10818	10902	0.00
18/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1374	1457	1374	1457	0.00
18/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21084	21118	21084	21118	0.00
18/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19818	19837	19818	19837	0.00
18/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12127	12179	12127	12179	0.00
18/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9354	9404	9354	9404	0.00
18/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15936	15995	15936	15995	0.00
18/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13760	13775	13760	13775	0.00
18/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24684	24708	24684	24708	0.00
18/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24995	25015	24995	25015	0.00
18/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18714	18759	18714	18759	0.00
18/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17022	17038	17022	17038	0.00
18/01/2008	JN02 On 07-February-08			jNote	10.6600	10.6650	0.1887	0.1888	0.00
18/01/2008	JN02 On 02-May-08			jNote	10.4300	10.4310	0.1865	0.1866	0.00
18/01/2008	JN02 On 07-August-08			jNote	10.1600	10.1570	0.1808	0.1807	0.00
18/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29397	29491	29397	29491	0.00
18/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	20	24	20	24	0.00
18/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15896	15965	15896	15965	0.00
18/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6663	6698	6663	6698	0.00
18/01/2008	JN05 On 07-February-08			jNote	9.7400	9.6950	0.3784	0.3770	0.00
18/01/2008	JN05 On 02-May-08			jNote	9.6000	9.5500	0.3746	0.3730	0.00
18/01/2008	JN05 On 07-August-08			jNote	9.4400	9.3850	0.3689	0.3672	0.00
18/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	28702	27066	28702	27066	0.00
18/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	24	45	24	45	0.00
18/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13521	12524	13521	12524	0.00
18/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8234	9110	8234	9110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	JN10 On 07-February-08			jNote	9.2100	9.1440	0.5890	0.5859	0.00
18/01/2008	JN10 On 02-May-08			jNote	9.1200	9.0440	0.5865	0.5834	0.00
18/01/2008	JN10 On 07-August-08			jNote	9.0000	8.9320	0.5820	0.5789	0.00
18/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	14361	10729	14361	10729	0.00
18/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	684	1505	684	1505	0.00
18/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	15605	12961	15605	12961	0.00
18/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	6836	8754	6836	8754	0.00
18/01/2008	JROD On 31-January-08			jRod	10.5000	10.5080	0.0071	0.0066	0.00
18/01/2008	JROD On 29-February-08			jRod	10.8400	10.8440	0.0078	0.0073	0.00
18/01/2008	JROD On 31-March-08			jRod	11.1700	11.1850	0.0085	0.0080	0.00
18/01/2008	JROD On 30-April-08			jRod	10.9800	10.9840	0.0154	0.0149	0.00
18/01/2008	JROD On 30-May-08			jRod	11.2000	11.2050	0.0163	0.0158	0.00
18/01/2008	JROD On 30-June-08			jRod	11.3400	11.3440	0.0169	0.0163	0.00
18/01/2008	JROD On 31-July-08			jRod	11.1200	11.1250	0.0235	0.0230	0.00
18/01/2008	OTH1 On 07-February-08			Index Future	255.8000	257.1190	255.7980	257.1190	0.00
18/01/2008	OTH1 On 02-May-08			Index Future	262.3300	263.8210	262.3320	263.8210	0.00
18/01/2008	OTH1 On 07-August-08			Index Future	272.3200	272.4070	272.3230	272.4070	0.00
18/01/2008	OTH1 On 06-November-08			Index Future	277.4900	279.2170	277.4920	279.2170	12.00
18/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.2400	114.1515	114.2685	8,063.00
18/01/2008	R153 On 02-May-08			Bond Future	9.0500	8.9980	110.4770	110.5849	0.00
18/01/2008	R153 On 07-August-08			Bond Future	8.7600	8.7090	113.6275	113.7244	1,290.00
18/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2467	2350	2467	2350	0.00
18/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	574	630	574	630	0.00
18/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	677	625	677	625	0.00
18/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	525	567	525	567	0.00
18/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1028	973	1028	973	0.00
18/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3071	2954	3071	2954	0.00
18/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3679	3562	3679	3562	0.00
18/01/2008	R157 On 07-February-08			Bond Future	8.4000	8.3270	133.7581	134.2156	9,048.00
18/01/2008	R157 On 02-May-08			Bond Future	8.2700	8.1970	130.3333	130.7828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	R157 On 07-August-08			Bond Future	8.1300	8.0590	134.0067	134.4461	2,500.00
18/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	405	589	405	589	250.00
18/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1369	1095	1369	1095	0.00
18/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2639	2941	2639	2941	0.00
18/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1158	1010	1158	1010	2,000.00
18/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2049	2262	2049	2262	0.00
18/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2860	2634	2860	2634	0.00
18/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1188	1513	1188	1513	0.00
18/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	519	387	519	387	250.00
18/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	8	19	8	19	0.00
18/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4321	3874	4321	3874	0.00
18/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3744	4096	3744	4096	0.00
18/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	698	600	698	600	0.00
18/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00
18/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6030	5574	6030	5574	0.00
18/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7777	7320	7777	7320	0.00
18/01/2008	R186 On 07-February-08			Bond Future	8.0500	7.9770	125.0957	125.8909	0.00
18/01/2008	R186 On 02-May-08			Bond Future	7.9600	7.8940	128.3463	129.1452	0.00
18/01/2008	R186 On 07-August-08			Bond Future	7.8800	7.8080	126.6967	127.4987	220.00
18/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	248	416	248	416	0.00
18/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3676	3048	3676	3048	0.00
18/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3243	3700	3243	3700	0.00
18/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2835	2493	2835	2493	0.00
18/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3629	4023	3629	4023	0.00
18/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5101	4693	5101	4693	0.00
18/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	28	61	28	61	0.00
18/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	6453	5690	6453	5690	0.00
18/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	1	4	1	4	0.00
18/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	9529	8737	9529	8737	0.00
18/01/2008	R196 On 07-February-08			Bond Future	10.1100	10.0550	104.4454	104.4948	0.00
18/01/2008	R196 On 02-May-08			Bond Future	9.6900	9.6230	102.0774	102.1258	0.00
18/01/2008	R196 On 07-August-08			Bond Future	9.2100	9.1430	104.8915	104.9270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1326	1277	1326	1277	0.00
18/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	72	84	72	84	0.00
18/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	602	565	602	565	0.00
18/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1439	1460	1439	1460	0.00
18/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1683	1669	1683	1669	0.00
18/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1573	1524	1573	1524	0.00
18/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1822	1772	1822	1772	0.00
18/01/2008	R201 On 07-February-08			Bond Future	8.4500	8.3750	102.8116	103.1748	0.00
18/01/2008	R201 On 02-May-08			Bond Future	8.3100	8.2390	105.4946	105.8515	0.00
18/01/2008	R201 On 07-August-08			Bond Future	8.1700	8.0950	104.0826	104.4315	0.00
18/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	4	9	4	9	0.00
18/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3683	3325	3683	3325	0.00
18/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1948	2181	1948	2181	0.00
18/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	983	858	983	858	0.00
18/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1520	1683	1520	1683	0.00
18/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2345	2159	2345	2159	0.00
18/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5045	4682	5045	4682	0.00
18/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
18/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6431	6068	6431	6068	0.00
18/01/2008	R203 On 07-February-08			Bond Future	8.2500	8.1800	103.3876	103.8467	0.00
18/01/2008	R203 On 02-May-08			Bond Future	8.1400	8.0690	101.8886	102.3445	0.00
18/01/2008	R203 On 07-August-08			Bond Future	8.0200	7.9510	104.8089	105.2603	0.00
18/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	2	6	2	6	0.00
18/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5067	4611	5067	4611	0.00
18/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1849	2133	1849	2133	0.00
18/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1131	959	1131	959	0.00
18/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	842	1006	842	1006	0.00
18/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2604	2317	2604	2317	0.00
18/01/2008	R204 On 07-February-08			Bond Future	8.2400	8.1730	99.4206	99.9125	3,331.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	R204 On 02-May-08			Bond Future	8.1400	8.0710	102.0116	102.5016	0.00
18/01/2008	R204 On 07-August-08			Bond Future	8.0400	7.9650	100.8777	101.3645	0.00
18/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	20	38	20	38	0.00
18/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	5412	4938	5412	4938	0.00
18/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1976	2281	1976	2281	0.00
18/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1219	1034	1219	1034	0.00
18/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	717	880	717	880	0.00
18/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2719	2395	2719	2395	0.00
18/01/2008	R206 On 07-February-08			Bond Future	8.5300	8.4740	95.8363	96.1033	0.00
18/01/2008	R206 On 02-May-08			Bond Future	8.3900	8.3330	98.3350	98.5961	0.00
18/01/2008	R206 On 07-August-08			Bond Future	8.2400	8.1800	97.3759	97.6296	0.00
18/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	1	3	1	3	0.00
18/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3563	3297	3563	3297	0.00
18/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	747	864	747	864	0.00
18/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1371	1227	1371	1227	0.00
18/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	999	1107	999	1107	0.00
18/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2019	1873	2019	1873	0.00
18/01/2008	R207 On 07-February-08			Bond Future	8.2300	8.1550	93.2282	93.7297	0.00
18/01/2008	R207 On 02-May-08			Bond Future	8.1300	8.0630	95.6522	96.1529	0.00
18/01/2008	R207 On 07-August-08			Bond Future	8.0400	7.9650	94.7450	95.2438	0.00
18/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	1	4	1	4	0.00
18/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	5374	4876	5374	4876	0.00
18/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2050	2365	2050	2365	0.00
18/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1221	1035	1221	1035	0.00
18/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1287	1543	1287	1543	0.00
18/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1536	1293	1536	1293	0.00
18/01/2008	R209 On 07-February-08			Bond Future	7.7700	7.6900	85.0229	85.8098	6,590.00
18/01/2008	R209 On 02-May-08			Bond Future	7.7000	7.6210	84.0692	84.8652	0.00
18/01/2008	R209 On 07-August-08			Bond Future	7.6300	7.5490	86.4842	87.2897	0.00
18/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	1	3	1	3	0.00
18/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	8105	7320	8105	7320	0.00
18/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2559	3026	2559	3026	0.00
18/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2077	1749	2077	1749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1960	2524	1960	2524	0.00
18/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	765	524	765	524	0.00
18/01/2008	TRT1 On 07-February-08			Index Future	259.5500	260.4050	259.5470	260.4050	0.00
18/01/2008	TRT1 On 02-May-08			Index Future	266.1800	267.1920	266.1770	267.1920	0.00
18/01/2008	TRT1 On 07-August-08			Index Future	275.6300	275.7150	275.6300	275.7150	0.00
18/01/2008	TRT1 On 06-November-08			Index Future	281.5600	282.7860	281.5590	282.7860	400.00
21/01/2008	\$ / R On 17-March-08			Currency Future	7.2900	7.1458	7.2863	7.1458	55,583.00
21/01/2008	\$ / R On 13-June-08			Currency Future	7.4400	7.2893	7.4364	7.2893	20,631.00
21/01/2008	\$ / R On 15-September-08			Currency Future	7.5900	7.4402	7.5948	7.4402	5,753.00
21/01/2008	£ / R On 17-March-08			Currency Future	14.1500	13.9736	14.1471	13.9736	1,037.00
21/01/2008	£ / R On 13-June-08			Currency Future	14.3700	14.1912	14.3727	14.1912	1,255.00
21/01/2008	£ / R On 15-September-08			Currency Future	14.6000	14.4156	14.6044	14.4156	188.00
21/01/2008	€ / R On 17-March-08			Currency Future	10.5500	10.4656	10.5497	10.4656	1,752.00
21/01/2008	€ / R On 13-June-08			Currency Future	10.7400	10.6558	10.7448	10.6558	1,141.00
21/01/2008	€ / R On 15-September-08			Currency Future	10.9400	10.8489	10.9434	10.8489	2,332.00
21/01/2008	ALBI On 07-February-08			Index Future	259.8700	261.4900	259.8710	261.4900	594.00
21/01/2008	ALBI On 02-May-08			Index Future	269.5700	269.5720	269.5720	269.5720	0.00
21/01/2008	ALBI On 07-August-08			Index Future	277.7300	277.7300	277.7300	277.7300	0.00
21/01/2008	ALBI On 06-November-08			Index Future	285.3900	285.3890	285.3890	285.3890	0.00
21/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	58881	74964	58881	74964	0.00
21/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	171	64	171	64	0.00
21/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	56748	57082	56748	57082	0.00
21/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	11028	11362	11028	11362	0.00
21/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	132149	132284	132149	132284	0.00
21/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	4849	4984	4849	4984	0.00
21/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	206340	206404	206340	206404	0.00
21/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	2450	2514	2450	2514	0.00
21/01/2008	CRD1 On 07-February-08			Index Future	111.9100	112.3570	111.9130	112.3570	0.00
21/01/2008	CRD1 On 02-May-08			Index Future	114.7700	115.2270	114.7720	115.2270	0.00
21/01/2008	CRD1 On 07-August-08			Index Future	121.0300	121.0270	121.0270	121.0270	0.00
21/01/2008	CRD1 On 06-November-08			Index Future	121.4100	121.8860	121.4050	121.8860	8.00
21/01/2008	GOVI On 07-February-08			jGovi	261.3100	262.7645	261.3095	262.7645	7.00
21/01/2008	GOVI On 02-May-08			jGovi	268.4500	269.9470	268.4515	269.9470	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	GOVI On 07-August-08			jGovi	275.8300	277.3680	275.8325	277.3680	0.00
21/01/2008	GOVI On 06-November-08			jGovi	283.4700	285.0495	283.4725	285.0495	60.00
21/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	434	2282	434	2282	0.00
21/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	37339	24637	37339	24637	0.00
21/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	55766	67620	55766	67620	0.00
21/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	11251	8150	11251	8150	0.00
21/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	50309	59933	50309	59933	0.00
21/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	31984	26253	31984	26253	0.00
21/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	110663	123475	110663	123475	0.00
21/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	15938	12980	15938	12980	0.00
21/01/2008	ILBI On 07-February-08			Index Future	298.8300	298.8320	298.8320	298.8320	0.00
21/01/2008	J153 On 31-August-10			jSwap	10.6300	10.5500	0.0816	0.0796	0.00
21/01/2008	J157 On 15-September-15			jSwap	9.7200	9.5860	0.0265	0.0189	0.00
21/01/2008	J186 On 21-December-26			jSwap	8.8300	8.6850	0.1193	0.1073	0.00
21/01/2008	J201 On 22-December-14			jSwap	9.7600	9.6320	0.1126	0.1063	0.00
21/01/2008	J203 On 15-September-17			jSwap	9.5700	9.4240	0.1343	0.1254	0.00
21/01/2008	J204 On 21-December-18			jSwap	9.4300	9.2840	0.1299	0.1205	0.00
21/01/2008	J207 On 15-January-20			jSwap	9.3000	9.1530	0.0917	0.0816	0.00
21/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
21/01/2008	JFRA On 07-February-08			jFra	11.4000	11.3850	0.0276	0.0276	0.00
21/01/2008	JFRA On 05-February-09			jFra	10.6300	10.5210	0.0258	0.0256	0.00
21/01/2008	JFRA On 02-May-08			jFra	11.3700	11.3270	0.0293	0.0292	0.00
21/01/2008	JFRA On 07-May-09			jFra	10.2900	10.1940	0.0250	0.0248	0.00
21/01/2008	JFRA On 07-August-08			jFra	11.2100	11.1470	0.0272	0.0270	0.00
21/01/2008	JFRA On 06-August-09			jFra	9.9300	9.8720	0.0242	0.0240	0.00
21/01/2008	JFRA On 06-November-08			jFra	11.0100	10.9470	0.0267	0.0266	0.00
21/01/2008	JFRA On 05-November-09			jFra	9.7000	9.5930	0.0236	0.0234	0.00
21/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10601	10818	10601	10818	0.00
21/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1111	1374	1111	1374	0.00
21/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21135	21084	21135	21084	0.00
21/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19607	19818	19607	19818	0.00
21/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	12035	12127	12035	12127	0.00
21/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9149	9354	9149	9354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15898	15936	15898	15936	0.00
21/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13582	13760	13582	13760	0.00
21/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24687	24684	24687	24684	0.00
21/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24857	24995	24857	24995	0.00
21/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18696	18714	18696	18714	0.00
21/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16859	17022	16859	17022	0.00
21/01/2008	JN02 On 07-February-08			jNote	10.7300	10.6600	0.1898	0.1887	0.00
21/01/2008	JN02 On 02-May-08			jNote	10.5200	10.4290	0.1880	0.1865	0.00
21/01/2008	JN02 On 07-August-08			jNote	10.2700	10.1590	0.1825	0.1808	0.00
21/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	30559	29397	30559	29397	0.00
21/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	6	20	6	20	0.00
21/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16759	15896	16759	15896	0.00
21/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5961	6663	5961	6663	0.00
21/01/2008	JN05 On 07-February-08			jNote	9.8600	9.7380	0.3822	0.3784	0.00
21/01/2008	JN05 On 02-May-08			jNote	9.7300	9.5980	0.3787	0.3746	0.00
21/01/2008	JN05 On 07-August-08			jNote	9.5800	9.4360	0.3733	0.3689	0.00
21/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	33266	28702	33266	28702	0.00
21/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	2	24	2	24	0.00
21/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	16458	13521	16458	13521	0.00
21/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	6122	8234	6122	8234	0.00
21/01/2008	JN10 On 07-February-08			jNote	9.3700	9.2140	0.5952	0.5890	0.00
21/01/2008	JN10 On 02-May-08			jNote	9.2700	9.1150	0.5929	0.5865	0.00
21/01/2008	JN10 On 07-August-08			jNote	9.1600	9.0040	0.5885	0.5820	0.00
21/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	23314	14361	23314	14361	0.00
21/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	55	684	55	684	0.00
21/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	22351	15605	22351	15605	0.00
21/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	3652	6836	3652	6836	0.00
21/01/2008	JROD On 31-January-08			jRod	10.5000	10.5030	0.0066	0.0071	0.00
21/01/2008	JROD On 29-February-08			jRod	10.8100	10.8350	0.0072	0.0078	0.00
21/01/2008	JROD On 31-March-08			jRod	11.1400	11.1740	0.0079	0.0085	0.00
21/01/2008	JROD On 30-April-08			jRod	10.9700	10.9790	0.0148	0.0154	0.00
21/01/2008	JROD On 30-May-08			jRod	11.1900	11.2000	0.0158	0.0163	0.00
21/01/2008	JROD On 30-June-08			jRod	11.3400	11.3400	0.0163	0.0169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	JROD On 31-July-08			jRod	11.1200	11.1220	0.0230	0.0235	0.00
21/01/2008	OTH1 On 07-February-08			Index Future	253.2700	255.7980	253.2660	255.7980	0.00
21/01/2008	OTH1 On 02-May-08			Index Future	259.7400	262.3320	259.7350	262.3320	0.00
21/01/2008	OTH1 On 07-August-08			Index Future	272.3200	272.3230	272.3230	272.3230	0.00
21/01/2008	OTH1 On 06-November-08			Index Future	274.7500	277.4920	274.7460	277.4920	12.00
21/01/2008	R153 On 07-February-08			Bond Future	9.3900	9.2900	113.9181	114.1515	8,063.00
21/01/2008	R153 On 02-May-08			Bond Future	9.1500	9.0480	110.2617	110.4770	0.00
21/01/2008	R153 On 07-August-08			Bond Future	8.8600	8.7590	113.4342	113.6275	1,290.00
21/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2701	2467	2701	2467	0.00
21/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	468	574	468	574	0.00
21/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	787	677	787	677	0.00
21/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	447	525	447	525	0.00
21/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1143	1028	1143	1028	0.00
21/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3304	3071	3304	3071	0.00
21/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3912	3679	3912	3679	0.00
21/01/2008	R157 On 07-February-08			Bond Future	8.5300	8.3970	132.9141	133.7581	9,048.00
21/01/2008	R157 On 02-May-08			Bond Future	8.4000	8.2670	129.5040	130.3333	0.00
21/01/2008	R157 On 07-August-08			Bond Future	8.2600	8.1290	133.1958	134.0067	2,500.00
21/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	660	1188	660	1188	0.00
21/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	835	519	835	519	250.00
21/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2116	2639	2116	2639	0.00
21/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1464	1158	1464	1158	2,000.00
21/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1683	2049	1683	2049	0.00
21/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3305	2860	3305	2860	0.00
21/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	157	405	157	405	250.00
21/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1964	1369	1964	1369	0.00
21/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	1	8	1	8	0.00
21/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5157	4321	5157	4321	0.00
21/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3122	3744	3122	3744	0.00
21/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	905	698	905	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6874	6030	6874	6030	0.00
21/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8621	7777	8621	7777	0.00
21/01/2008	R186 On 07-February-08			Bond Future	8.1900	8.0470	123.5280	125.0957	0.00
21/01/2008	R186 On 02-May-08			Bond Future	8.1000	7.9640	126.7712	128.3463	0.00
21/01/2008	R186 On 07-August-08			Bond Future	8.0200	7.8780	125.1155	126.6967	220.00
21/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	59	248	59	248	0.00
21/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5055	3676	5055	3676	0.00
21/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2426	3243	2426	3243	0.00
21/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3593	2835	3593	2835	0.00
21/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	2912	3629	2912	3629	0.00
21/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5966	5101	5966	5101	0.00
21/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	3	28	3	28	0.00
21/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7995	6453	7995	6453	0.00
21/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	1	0	1	0.00
21/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	11096	9529	11096	9529	0.00
21/01/2008	R196 On 07-February-08			Bond Future	10.2200	10.1060	104.3400	104.4454	0.00
21/01/2008	R196 On 02-May-08			Bond Future	9.8100	9.6860	101.9790	102.0774	0.00
21/01/2008	R196 On 07-August-08			Bond Future	9.3600	9.2100	104.8111	104.8915	0.00
21/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1431	1326	1431	1326	0.00
21/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	52	72	52	72	0.00
21/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	680	602	680	602	0.00
21/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1389	1439	1389	1439	0.00
21/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1714	1683	1714	1683	0.00
21/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1679	1573	1679	1573	0.00
21/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1927	1822	1927	1822	0.00
21/01/2008	R201 On 07-February-08			Bond Future	8.5800	8.4450	102.1414	102.8116	0.00
21/01/2008	R201 On 02-May-08			Bond Future	8.4400	8.3090	104.8360	105.4946	0.00
21/01/2008	R201 On 07-August-08			Bond Future	8.3000	8.1650	103.4387	104.0826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	4	0	4	0.00
21/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4350	3683	4350	3683	0.00
21/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1548	1948	1548	1948	0.00
21/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1240	983	1240	983	0.00
21/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1240	1520	1240	1520	0.00
21/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2709	2345	2709	2345	0.00
21/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5715	5045	5715	5045	0.00
21/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7102	6431	7102	6431	0.00
21/01/2008	R203 On 07-February-08			Bond Future	8.3800	8.2500	102.5422	103.3876	0.00
21/01/2008	R203 On 02-May-08			Bond Future	8.2700	8.1390	101.0490	101.8886	0.00
21/01/2008	R203 On 07-August-08			Bond Future	8.1500	8.0210	103.9775	104.8089	0.00
21/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	2	0	2	0.00
21/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5910	5067	5910	5067	0.00
21/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1375	1849	1375	1849	0.00
21/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1497	1131	1497	1131	0.00
21/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	587	842	587	842	0.00
21/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3180	2604	3180	2604	0.00
21/01/2008	R204 On 07-February-08			Bond Future	8.3700	8.2430	98.5155	99.4206	3,331.00
21/01/2008	R204 On 02-May-08			Bond Future	8.2700	8.1410	101.1100	102.0116	0.00
21/01/2008	R204 On 07-August-08			Bond Future	8.1700	8.0350	99.9817	100.8777	0.00
21/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	4	20	4	20	0.00
21/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6300	5412	6300	5412	0.00
21/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1468	1976	1468	1976	0.00
21/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1613	1219	1613	1219	0.00
21/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	471	717	471	717	0.00
21/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3369	2719	3369	2719	0.00
21/01/2008	R206 On 07-February-08			Bond Future	8.6400	8.5340	95.3493	95.8363	0.00
21/01/2008	R206 On 02-May-08			Bond Future	8.5000	8.3930	97.8586	98.3350	0.00
21/01/2008	R206 On 07-August-08			Bond Future	8.3500	8.2400	96.9130	97.3759	0.00
21/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
21/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4049	3563	4049	3563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	556	747	556	747	0.00
21/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1656	1371	1656	1371	0.00
21/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	817	999	817	999	0.00
21/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2299	2019	2299	2019	0.00
21/01/2008	R207 On 07-February-08			Bond Future	8.3600	8.2250	92.3064	93.2282	0.00
21/01/2008	R207 On 02-May-08			Bond Future	8.2600	8.1330	94.7318	95.6522	0.00
21/01/2008	R207 On 07-August-08			Bond Future	8.1700	8.0350	93.8278	94.7450	0.00
21/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00
21/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6295	5374	6295	5374	0.00
21/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1526	2050	1526	2050	0.00
21/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1617	1221	1617	1221	0.00
21/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	884	1287	884	1287	0.00
21/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2051	1536	2051	1536	0.00
21/01/2008	R209 On 07-February-08			Bond Future	7.9100	7.7700	83.6743	85.0229	6,590.00
21/01/2008	R209 On 02-May-08			Bond Future	7.8400	7.7010	82.7050	84.0692	0.00
21/01/2008	R209 On 07-August-08			Bond Future	7.7700	7.6290	85.1039	86.4842	0.00
21/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	1	0	1	0.00
21/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9453	8105	9453	8105	0.00
21/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1844	2559	1844	2559	0.00
21/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2727	2077	2727	2077	0.00
21/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1164	1960	1164	1960	0.00
21/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1350	765	1350	765	0.00
21/01/2008	TRT1 On 07-February-08			Index Future	258.0800	259.5470	258.0800	259.5470	0.00
21/01/2008	TRT1 On 02-May-08			Index Future	264.6700	266.1770	264.6720	266.1770	0.00
21/01/2008	TRT1 On 07-August-08			Index Future	275.6300	275.6300	275.6300	275.6300	0.00
21/01/2008	TRT1 On 06-November-08			Index Future	279.9700	281.5590	279.9690	281.5590	400.00
22/01/2008	\$ / R On 17-March-08			Currency Future	7.2500	7.2863	7.2540	7.2863	57,353.00
22/01/2008	\$ / R On 13-June-08			Currency Future	7.4100	7.4364	7.4084	7.4364	20,881.00
22/01/2008	\$ / R On 15-September-08			Currency Future	7.5700	7.5948	7.5707	7.5948	5,584.00
22/01/2008	£ / R On 17-March-08			Currency Future	14.1200	14.1471	14.1222	14.1471	1,037.00
22/01/2008	£ / R On 13-June-08			Currency Future	14.3500	14.3727	14.3480	14.3727	1,255.00
22/01/2008	£ / R On 15-September-08			Currency Future	14.5800	14.6044	14.5787	14.6044	242.00
22/01/2008	€ / R On 17-March-08			Currency Future	10.5500	10.5497	10.5540	10.5497	1,752.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	€ / R On 13-June-08			Currency Future	10.7500	10.7448	10.7507	10.7448	1,141.00
22/01/2008	€ / R On 15-September-08			Currency Future	10.9500	10.9434	10.9531	10.9434	2,605.00
22/01/2008	ALBI On 07-February-08			Index Future	260.2900	259.8710	260.2850	259.8710	594.00
22/01/2008	ALBI On 02-May-08			Index Future	267.1200	269.5720	267.1150	269.5720	0.00
22/01/2008	ALBI On 07-August-08			Index Future	275.2000	277.7300	275.2000	277.7300	0.00
22/01/2008	ALBI On 06-November-08			Index Future	282.8200	285.3890	282.8160	285.3890	0.00
22/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	62939	58881	62939	58881	0.00
22/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	89	171	89	171	0.00
22/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	39757	56748	39757	56748	0.00
22/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	18607	11028	18607	11028	0.00
22/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	109889	132149	109889	132149	0.00
22/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	7889	4849	7889	4849	0.00
22/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	182046	206340	182046	206340	0.00
22/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	3886	2450	3886	2450	0.00
22/01/2008	CRD1 On 07-February-08			Index Future	112.0200	111.9130	112.0180	111.9130	0.00
22/01/2008	CRD1 On 02-May-08			Index Future	114.8800	114.7720	114.8780	114.7720	0.00
22/01/2008	CRD1 On 07-August-08			Index Future	120.2900	121.0270	120.2940	121.0270	0.00
22/01/2008	CRD1 On 06-November-08			Index Future	121.5200	121.4050	121.5190	121.4050	8.00
22/01/2008	GOVI On 07-February-08			jGovi	261.6900	261.3095	261.6860	261.3095	7.00
22/01/2008	GOVI On 02-May-08			jGovi	268.8400	268.4515	268.8375	268.4515	2.00
22/01/2008	GOVI On 07-August-08			jGovi	276.2300	275.8325	276.2300	275.8325	0.00
22/01/2008	GOVI On 06-November-08			jGovi	283.8800	283.4725	283.8820	283.4725	60.00
22/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	567	434	567	434	0.00
22/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	33707	37339	33707	37339	0.00
22/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	58550	55766	58550	55766	0.00
22/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	10175	11251	10175	11251	0.00
22/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	52541	50309	52541	50309	0.00
22/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	30241	31984	30241	31984	0.00
22/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	113830	110663	113830	110663	0.00
22/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	15010	15938	15010	15938	0.00
22/01/2008	ILBI On 07-February-08			Index Future	299.1800	298.8320	299.1760	298.8320	0.00
22/01/2008	J153 On 31-August-10			jSwap	10.5600	10.6290	0.0799	0.0816	0.00
22/01/2008	J157 On 15-September-15			jSwap	9.7200	9.7230	0.0262	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
22/01/2008	J186 On 21-December-26			jSwap	8.8300	8.8290	0.1195	0.1193	0.00
22/01/2008	J201 On 22-December-14			jSwap	9.7500	9.7640	0.1122	0.1126	0.00
22/01/2008	J203 On 15-September-17			jSwap	9.5700	9.5700	0.1346	0.1343	0.00
22/01/2008	J204 On 21-December-18			jSwap	9.4400	9.4340	0.1304	0.1299	0.00
22/01/2008	J207 On 15-January-20			jSwap	9.3100	9.3030	0.0922	0.0917	0.00
22/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
22/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3990	0.0275	0.0276	0.00
22/01/2008	JFRA On 05-February-09			jFra	10.5800	10.6290	0.0257	0.0258	0.00
22/01/2008	JFRA On 02-May-08			jFra	11.2600	11.3710	0.0290	0.0293	0.00
22/01/2008	JFRA On 07-May-09			jFra	10.1900	10.2890	0.0248	0.0250	0.00
22/01/2008	JFRA On 07-August-08			jFra	11.1200	11.2050	0.0270	0.0272	0.00
22/01/2008	JFRA On 06-August-09			jFra	9.9000	9.9300	0.0241	0.0242	0.00
22/01/2008	JFRA On 06-November-08			jFra	10.9200	11.0070	0.0265	0.0267	0.00
22/01/2008	JFRA On 05-November-09			jFra	9.6300	9.7030	0.0235	0.0236	0.00
22/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10368	10601	10368	10601	0.00
22/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	1059	1111	1059	1111	0.00
22/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	21044	21135	21044	21135	0.00
22/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19645	19607	19645	19607	0.00
22/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11833	12035	11833	12035	0.00
22/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9228	9149	9228	9149	0.00
22/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15752	15898	15752	15898	0.00
22/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13646	13582	13646	13582	0.00
22/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24630	24687	24630	24687	0.00
22/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24871	24857	24871	24857	0.00
22/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18561	18696	18561	18696	0.00
22/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16930	16859	16930	16859	0.00
22/01/2008	JN02 On 07-February-08			jNote	10.6500	10.7270	0.1886	0.1898	0.00
22/01/2008	JN02 On 02-May-08			jNote	10.4400	10.5170	0.1866	0.1880	0.00
22/01/2008	JN02 On 07-August-08			jNote	10.1800	10.2670	0.1812	0.1825	0.00
22/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29273	30559	29273	30559	0.00
22/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	7	6	7	6	0.00
22/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15778	16759	15778	16759	0.00
22/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6428	5961	6428	5961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	JN05 On 07-February-08			jNote	9.8300	9.8580	0.3815	0.3822	0.00
22/01/2008	JN05 On 02-May-08			jNote	9.7000	9.7280	0.3780	0.3787	0.00
22/01/2008	JN05 On 07-August-08			jNote	9.5600	9.5760	0.3729	0.3733	0.00
22/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	32068	33266	32068	33266	0.00
22/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	3	2	3	2	0.00
22/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	15700	16458	15700	16458	0.00
22/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	6472	6122	6472	6122	0.00
22/01/2008	JN10 On 07-February-08			jNote	9.3700	9.3660	0.5958	0.5952	0.00
22/01/2008	JN10 On 02-May-08			jNote	9.2700	9.2710	0.5935	0.5929	0.00
22/01/2008	JN10 On 07-August-08			jNote	9.1700	9.1630	0.5894	0.5885	0.00
22/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	23322	23314	23322	23314	0.00
22/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	44	55	44	55	0.00
22/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	22476	22351	22476	22351	0.00
22/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	3561	3652	3561	3652	0.00
22/01/2008	JROD On 31-January-08			jRod	10.5000	10.4980	0.0066	0.0066	0.00
22/01/2008	JROD On 29-February-08			jRod	10.8000	10.8120	0.0072	0.0072	0.00
22/01/2008	JROD On 31-March-08			jRod	11.1300	11.1420	0.0079	0.0079	0.00
22/01/2008	JROD On 30-April-08			jRod	10.9600	10.9650	0.0148	0.0148	0.00
22/01/2008	JROD On 30-May-08			jRod	11.2000	11.1910	0.0158	0.0158	0.00
22/01/2008	JROD On 30-June-08			jRod	11.3700	11.3350	0.0165	0.0163	0.00
22/01/2008	JROD On 31-July-08			jRod	11.1600	11.1210	0.0233	0.0230	0.00
22/01/2008	OTH1 On 07-February-08			Index Future	253.9000	253.2660	253.8970	253.2660	0.00
22/01/2008	OTH1 On 02-May-08			Index Future	260.3800	259.7350	260.3820	259.7350	0.00
22/01/2008	OTH1 On 07-August-08			Index Future	268.1800	272.3230	268.1800	272.3230	0.00
22/01/2008	OTH1 On 06-November-08			Index Future	275.4300	274.7460	275.4320	274.7460	12.00
22/01/2008	R153 On 07-February-08			Bond Future	9.3800	9.3900	113.9414	113.9181	8,063.00
22/01/2008	R153 On 02-May-08			Bond Future	9.1400	9.1480	110.2832	110.2617	0.00
22/01/2008	R153 On 07-August-08			Bond Future	8.8500	8.8590	113.4535	113.4342	1,290.00
22/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2677	2701	2677	2701	0.00
22/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	475	468	475	468	0.00
22/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	772	787	772	787	0.00
22/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	452	447	452	447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1129	1143	1129	1143	0.00
22/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3281	3304	3281	3304	0.00
22/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3889	3912	3889	3912	0.00
22/01/2008	R157 On 07-February-08			Bond Future	8.5100	8.5270	133.0435	132.9141	9,098.00
22/01/2008	R157 On 02-May-08			Bond Future	8.3800	8.3970	129.6311	129.5040	0.00
22/01/2008	R157 On 07-August-08			Bond Future	8.2400	8.2590	133.3201	133.1958	2,500.00
22/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	700	660	700	660	0.00
22/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	745	835	745	835	250.00
22/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2180	2116	2180	2116	0.00
22/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1401	1464	1401	1464	2,000.00
22/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1728	1683	1728	1683	0.00
22/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3226	3305	3226	3305	0.00
22/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	165	157	165	157	250.00
22/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1843	1964	1843	1964	0.00
22/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
22/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5028	5157	5028	5157	0.00
22/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3203	3122	3203	3122	0.00
22/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	859	905	859	905	0.00
22/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6745	6874	6745	6874	0.00
22/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8492	8621	8492	8621	0.00
22/01/2008	R186 On 07-February-08			Bond Future	8.1400	8.1870	124.0844	123.5280	0.00
22/01/2008	R186 On 02-May-08			Bond Future	8.0500	8.1040	127.3302	126.7712	0.00
22/01/2008	R186 On 07-August-08			Bond Future	7.9700	8.0180	125.6767	125.1155	220.00
22/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	81	59	81	59	0.00
22/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	4520	5055	4520	5055	0.00
22/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2671	2426	2671	2426	0.00
22/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3279	3593	3279	3593	0.00
22/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3134	2912	3134	2912	0.00
22/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5626	5966	5626	5966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	4	3	4	3	0.00
22/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7440	7995	7440	7995	0.00
22/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10540	11096	10540	11096	0.00
22/01/2008	R196 On 07-February-08			Bond Future	10.2100	10.2150	104.3429	104.3400	0.00
22/01/2008	R196 On 02-May-08			Bond Future	9.8100	9.8140	101.9813	101.9790	0.00
22/01/2008	R196 On 07-August-08			Bond Future	9.3600	9.3620	104.8122	104.8111	0.00
22/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1429	1431	1429	1431	0.00
22/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	52	52	52	52	0.00
22/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	678	680	678	680	0.00
22/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1386	1389	1386	1389	0.00
22/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1709	1714	1709	1714	0.00
22/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1676	1679	1676	1679	0.00
22/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1924	1927	1924	1927	0.00
22/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5750	102.3985	102.1414	0.00
22/01/2008	R201 On 02-May-08			Bond Future	8.3900	8.4390	105.0887	104.8360	0.00
22/01/2008	R201 On 07-August-08			Bond Future	8.2500	8.2950	103.6858	103.4387	0.00
22/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4093	4350	4093	4350	0.00
22/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1681	1548	1681	1548	0.00
22/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1121	1240	1121	1240	0.00
22/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1333	1240	1333	1240	0.00
22/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2555	2709	2555	2709	0.00
22/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5458	5715	5458	5715	0.00
22/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6844	7102	6844	7102	0.00
22/01/2008	R203 On 07-February-08			Bond Future	8.3500	8.3800	102.7365	102.5422	0.00
22/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.2690	101.2419	101.0490	0.00
22/01/2008	R203 On 07-August-08			Bond Future	8.1200	8.1510	104.1686	103.9775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5716	5910	5716	5910	0.00
22/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1465	1375	1465	1375	0.00
22/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1394	1497	1394	1497	0.00
22/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	634	587	634	587	0.00
22/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3037	3180	3037	3180	0.00
22/01/2008	R204 On 07-February-08			Bond Future	8.3400	8.3730	98.7234	98.5155	3,331.00
22/01/2008	R204 On 02-May-08			Bond Future	8.2400	8.2710	101.3171	101.1100	0.00
22/01/2008	R204 On 07-August-08			Bond Future	8.1400	8.1650	100.1875	99.9817	0.00
22/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	4	4	4	4	0.00
22/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6092	6300	6092	6300	0.00
22/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1564	1468	1564	1468	0.00
22/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1502	1613	1502	1613	0.00
22/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	516	471	516	471	0.00
22/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3208	3369	3208	3369	0.00
22/01/2008	R206 On 07-February-08			Bond Future	8.6000	8.6440	95.5261	95.3493	0.00
22/01/2008	R206 On 02-May-08			Bond Future	8.4600	8.5030	98.0315	97.8586	0.00
22/01/2008	R206 On 07-August-08			Bond Future	8.3100	8.3500	97.0810	96.9130	0.00
22/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3872	4049	3872	4049	0.00
22/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	612	556	612	556	0.00
22/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1539	1656	1539	1656	0.00
22/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	873	817	873	817	0.00
22/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2188	2299	2188	2299	0.00
22/01/2008	R207 On 07-February-08			Bond Future	8.3400	8.3550	92.4475	92.3064	0.00
22/01/2008	R207 On 02-May-08			Bond Future	8.2400	8.2630	94.8726	94.7318	0.00
22/01/2008	R207 On 07-August-08			Bond Future	8.1500	8.1650	93.9681	93.8278	0.00
22/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6154	6295	6154	6295	0.00
22/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1589	1526	1589	1526	0.00
22/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1540	1617	1540	1617	0.00
22/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	935	884	935	884	0.00
22/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1961	2051	1961	2051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	R209 On 07-February-08			Bond Future	7.8600	7.9100	84.1518	83.6743	6,590.00
22/01/2008	R209 On 02-May-08			Bond Future	7.7900	7.8410	83.1880	82.7050	0.00
22/01/2008	R209 On 07-August-08			Bond Future	7.7200	7.7690	85.5927	85.1039	0.00
22/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	8975	9453	8975	9453	0.00
22/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2060	1844	2060	1844	0.00
22/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2459	2727	2459	2727	0.00
22/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1413	1164	1413	1164	0.00
22/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1109	1350	1109	1350	0.00
22/01/2008	TRT1 On 07-February-08			Index Future	258.4600	258.0800	258.4590	258.0800	0.00
22/01/2008	TRT1 On 02-May-08			Index Future	265.0600	264.6720	265.0600	264.6720	0.00
22/01/2008	TRT1 On 07-August-08			Index Future	273.3600	275.6300	273.3580	275.6300	0.00
22/01/2008	TRT1 On 06-November-08			Index Future	280.3800	279.9690	280.3810	279.9690	400.00
23/01/2008	\$ / R On 17-March-08			Currency Future	7.2200	7.2540	7.2237	7.2540	57,269.00
23/01/2008	\$ / R On 13-June-08			Currency Future	7.2200	7.4084	7.2237	7.4084	20,831.00
23/01/2008	\$ / R On 15-September-08			Currency Future	7.5400	7.5707	7.5433	7.5707	4,584.00
23/01/2008	£ / R On 17-March-08			Currency Future	14.0400	14.1222	14.0359	14.1222	1,037.00
23/01/2008	£ / R On 13-June-08			Currency Future	14.2600	14.3480	14.2563	14.3480	1,275.00
23/01/2008	£ / R On 15-September-08			Currency Future	14.4800	14.5787	14.4822	14.5787	262.00
23/01/2008	€ / R On 17-March-08			Currency Future	10.5100	10.5540	10.5079	10.5540	1,752.00
23/01/2008	€ / R On 13-June-08			Currency Future	10.7000	10.7507	10.7014	10.7507	1,141.00
23/01/2008	€ / R On 15-September-08			Currency Future	10.9000	10.9531	10.8987	10.9531	2,905.00
23/01/2008	ALBI On 07-February-08			Index Future	260.5700	260.2850	260.5660	260.2850	594.00
23/01/2008	ALBI On 02-May-08			Index Future	267.0800	267.1150	267.0750	267.1150	0.00
23/01/2008	ALBI On 07-August-08			Index Future	275.1000	275.2000	275.1020	275.2000	0.00
23/01/2008	ALBI On 06-November-08			Index Future	282.6200	282.8160	282.6240	282.8160	0.00
23/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	65709	62939	65709	62939	0.00
23/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	49	89	49	89	0.00
23/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	39375	39757	39375	39757	0.00
23/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	18625	18607	18625	18607	0.00
23/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	108996	109889	108996	109889	0.00
23/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	7976	7889	7976	7889	0.00
23/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	180230	182046	180230	182046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	3990	3886	3990	3886	0.00
23/01/2008	CRD1 On 07-February-08			Index Future	112.2100	112.0180	112.2130	112.0180	0.00
23/01/2008	CRD1 On 02-May-08			Index Future	115.0800	114.8780	115.0780	114.8780	0.00
23/01/2008	CRD1 On 07-August-08			Index Future	120.3500	120.2940	120.3470	120.2940	0.00
23/01/2008	CRD1 On 06-November-08			Index Future	121.7300	121.5190	121.7320	121.5190	8.00
23/01/2008	GOVI On 07-February-08			jGovi	262.0700	261.6860	262.0705	261.6860	7.00
23/01/2008	GOVI On 02-May-08			jGovi	269.2300	268.8375	269.2310	268.8375	2.00
23/01/2008	GOVI On 07-August-08			jGovi	276.6400	276.2300	276.6365	276.2300	0.00
23/01/2008	GOVI On 06-November-08			jGovi	284.3000	283.8820	284.3020	283.8820	60.00
23/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	746	567	746	567	0.00
23/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	30041	33707	30041	33707	0.00
23/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	61466	58550	61466	58550	0.00
23/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	9156	10175	9156	10175	0.00
23/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	54889	52541	54889	52541	0.00
23/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	28524	30241	28524	30241	0.00
23/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	117121	113830	117121	113830	0.00
23/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	14101	15010	14101	15010	0.00
23/01/2008	ILBI On 07-February-08			Index Future	299.2300	299.1760	299.2270	299.1760	0.00
23/01/2008	J153 On 31-August-10			jSwap	10.4700	10.5580	0.0777	0.0799	0.00
23/01/2008	J157 On 15-September-15			jSwap	9.6400	9.7180	0.0217	0.0262	0.00
23/01/2008	J186 On 21-December-26			jSwap	8.7400	8.8300	0.1122	0.1195	0.00
23/01/2008	J201 On 22-December-14			jSwap	9.6600	9.7540	0.1078	0.1122	0.00
23/01/2008	J203 On 15-September-17			jSwap	9.5200	9.5720	0.1316	0.1346	0.00
23/01/2008	J204 On 21-December-18			jSwap	9.3900	9.4390	0.1274	0.1304	0.00
23/01/2008	J207 On 15-January-20			jSwap	9.2600	9.3090	0.0888	0.0922	0.00
23/01/2008	JBAR On 21-December-05			jBar	11.3600	11.3670	11.3580	11.3670	0.00
23/01/2008	JFRA On 07-February-08			jFra	11.3300	11.3520	0.0275	0.0275	0.00
23/01/2008	JFRA On 05-February-09			jFra	10.4300	10.5760	0.0253	0.0257	0.00
23/01/2008	JFRA On 02-May-08			jFra	11.1700	11.2590	0.0288	0.0290	0.00
23/01/2008	JFRA On 07-May-09			jFra	10.1000	10.1920	0.0246	0.0248	0.00
23/01/2008	JFRA On 07-August-08			jFra	10.9900	11.1180	0.0267	0.0270	0.00
23/01/2008	JFRA On 06-August-09			jFra	9.8400	9.9010	0.0240	0.0241	0.00
23/01/2008	JFRA On 06-November-08			jFra	10.7800	10.9220	0.0262	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
23/01/2008	JFRA On 05-November-09			jFra	9.5700	9.6310	0.0233	0.0235	0.00
23/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10215	10368	10215	10368	0.00
23/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	986	1059	986	1059	0.00
23/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20838	21044	20838	21044	0.00
23/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19798	19645	19798	19645	0.00
23/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11663	11833	11663	11833	0.00
23/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9280	9228	9280	9228	0.00
23/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15559	15752	15559	15752	0.00
23/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13757	13646	13757	13646	0.00
23/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24536	24630	24536	24630	0.00
23/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24926	24871	24926	24871	0.00
23/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18362	18561	18362	18561	0.00
23/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17065	16930	17065	16930	0.00
23/01/2008	JN02 On 07-February-08			jNote	10.5600	10.6530	0.1872	0.1886	0.00
23/01/2008	JN02 On 02-May-08			jNote	10.3300	10.4350	0.1849	0.1866	0.00
23/01/2008	JN02 On 07-August-08			jNote	10.0700	10.1830	0.1794	0.1812	0.00
23/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	27662	29273	27662	29273	0.00
23/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	8	7	8	7	0.00
23/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14546	15778	14546	15778	0.00
23/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7100	6428	7100	6428	0.00
23/01/2008	JN05 On 07-February-08			jNote	9.7200	9.8260	0.3782	0.3815	0.00
23/01/2008	JN05 On 02-May-08			jNote	9.5900	9.6990	0.3747	0.3780	0.00
23/01/2008	JN05 On 07-August-08			jNote	9.4500	9.5560	0.3697	0.3729	0.00
23/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	27911	32068	27911	32068	0.00
23/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	8	3	8	3	0.00
23/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13057	15700	13057	15700	0.00
23/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8141	6472	8141	6472	0.00
23/01/2008	JN10 On 07-February-08			jNote	9.3200	9.3660	0.5947	0.5958	0.00
23/01/2008	JN10 On 02-May-08			jNote	9.2300	9.2740	0.5923	0.5935	0.00
23/01/2008	JN10 On 07-August-08			jNote	9.1300	9.1720	0.5883	0.5894	0.00
23/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	20431	23322	20431	23322	0.00
23/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	79	44	79	44	0.00
23/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	20187	22476	20187	22476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	4293	3561	4293	3561	0.00
23/01/2008	JROD On 31-January-08			jRod	10.4900	10.4950	0.0066	0.0066	0.00
23/01/2008	JROD On 29-February-08			jRod	10.7900	10.8000	0.0072	0.0072	0.00
23/01/2008	JROD On 31-March-08			jRod	11.1100	11.1250	0.0079	0.0079	0.00
23/01/2008	JROD On 30-April-08			jRod	10.9500	10.9620	0.0148	0.0148	0.00
23/01/2008	JROD On 30-May-08			jRod	11.1800	11.2030	0.0157	0.0158	0.00
23/01/2008	JROD On 30-June-08			jRod	11.3300	11.3700	0.0163	0.0165	0.00
23/01/2008	JROD On 31-July-08			jRod	11.1100	11.1600	0.0229	0.0233	0.00
23/01/2008	OTH1 On 07-February-08			Index Future	253.6200	253.8970	253.6200	253.8970	0.00
23/01/2008	OTH1 On 02-May-08			Index Future	260.1000	260.3820	260.0960	260.3820	0.00
23/01/2008	OTH1 On 07-August-08			Index Future	267.5000	268.1800	267.5030	268.1800	0.00
23/01/2008	OTH1 On 06-November-08			Index Future	275.1400	275.4320	275.1350	275.4320	12.00
23/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.3800	114.1515	113.9414	8,063.00
23/01/2008	R153 On 02-May-08			Bond Future	9.0500	9.1380	110.4770	110.2832	0.00
23/01/2008	R153 On 07-August-08			Bond Future	8.7600	8.8490	113.6275	113.4535	1,290.00
23/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2467	2677	2467	2677	0.00
23/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	559	475	559	475	0.00
23/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	662	772	662	772	0.00
23/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	516	452	516	452	0.00
23/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1019	1129	1019	1129	0.00
23/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3071	3281	3071	3281	0.00
23/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3679	3889	3679	3889	0.00
23/01/2008	R157 On 07-February-08			Bond Future	8.4500	8.5070	133.4326	133.0435	9,098.00
23/01/2008	R157 On 02-May-08			Bond Future	8.3200	8.3770	130.0135	129.6311	0.00
23/01/2008	R157 On 07-August-08			Bond Future	8.1800	8.2390	133.6940	133.3201	2,500.00
23/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	886	700	886	700	0.00
23/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	542	745	542	745	250.00
23/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2398	2180	2398	2180	0.00
23/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1237	1401	1237	1401	2,000.00
23/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1880	1728	1880	1728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3004	3226	3004	3226	0.00
23/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	228	165	228	165	250.00
23/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1516	1843	1516	1843	0.00
23/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
23/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4639	5028	4639	5028	0.00
23/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3471	3203	3471	3203	0.00
23/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	744	859	744	859	0.00
23/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6356	6745	6356	6745	0.00
23/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8103	8492	8103	8492	0.00
23/01/2008	R186 On 07-February-08			Bond Future	8.1400	8.1370	124.0844	124.0844	0.00
23/01/2008	R186 On 02-May-08			Bond Future	8.0500	8.0540	127.3302	127.3302	0.00
23/01/2008	R186 On 07-August-08			Bond Future	7.9700	7.9680	125.6767	125.6767	220.00
23/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	69	81	69	81	0.00
23/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	4509	4520	4509	4520	0.00
23/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2656	2671	2656	2671	0.00
23/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3264	3279	3264	3279	0.00
23/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3124	3134	3124	3134	0.00
23/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5616	5626	5616	5626	0.00
23/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	3	4	3	4	0.00
23/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7439	7440	7439	7440	0.00
23/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10540	10540	10540	10540	0.00
23/01/2008	R196 On 07-February-08			Bond Future	10.2100	10.2120	104.3429	104.3429	0.00
23/01/2008	R196 On 02-May-08			Bond Future	9.8100	9.8110	101.9813	101.9813	0.00
23/01/2008	R196 On 07-August-08			Bond Future	9.3600	9.3600	104.8122	104.8122	0.00
23/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1429	1429	1429	1429	0.00
23/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	51	52	51	52	0.00
23/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	677	678	677	678	0.00
23/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1382	1386	1382	1386	0.00
23/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1705	1709	1705	1709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1676	1676	1676	1676	0.00
23/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1924	1924	1924	1924	0.00
23/01/2008	R201 On 07-February-08			Bond Future	8.4800	8.5250	102.6564	102.3985	0.00
23/01/2008	R201 On 02-May-08			Bond Future	8.3400	8.3890	105.3422	105.0887	0.00
23/01/2008	R201 On 07-August-08			Bond Future	8.2000	8.2450	103.9336	103.6858	0.00
23/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	1	0	1	0	0.00
23/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3836	4093	3836	4093	0.00
23/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1823	1681	1823	1681	0.00
23/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1010	1121	1010	1121	0.00
23/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1432	1333	1432	1333	0.00
23/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2406	2555	2406	2555	0.00
23/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5200	5458	5200	5458	0.00
23/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6587	6844	6587	6844	0.00
23/01/2008	R203 On 07-February-08			Bond Future	8.3100	8.3500	102.9963	102.7365	0.00
23/01/2008	R203 On 02-May-08			Bond Future	8.2000	8.2390	101.5000	101.2419	0.00
23/01/2008	R203 On 07-August-08			Bond Future	8.0800	8.1210	104.4241	104.1686	0.00
23/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5456	5716	5456	5716	0.00
23/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1594	1465	1594	1465	0.00
23/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1266	1394	1266	1394	0.00
23/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	704	634	704	634	0.00
23/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2851	3037	2851	3037	0.00
23/01/2008	R204 On 07-February-08			Bond Future	8.2900	8.3430	99.0711	98.7234	3,331.00
23/01/2008	R204 On 02-May-08			Bond Future	8.1900	8.2410	101.6635	101.3171	0.00
23/01/2008	R204 On 07-August-08			Bond Future	8.0900	8.1350	100.5318	100.1875	0.00
23/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	4	4	4	4	0.00
23/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	5745	6092	5745	6092	0.00
23/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1741	1564	1741	1564	0.00
23/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1332	1502	1332	1502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	601	516	601	516	0.00
23/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2949	3208	2949	3208	0.00
23/01/2008	R206 On 07-February-08			Bond Future	8.5300	8.6040	95.8363	95.5261	0.00
23/01/2008	R206 On 02-May-08			Bond Future	8.3900	8.4630	98.3350	98.0315	0.00
23/01/2008	R206 On 07-August-08			Bond Future	8.2400	8.3100	97.3759	97.0810	0.00
23/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3562	3872	3562	3872	0.00
23/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	723	612	723	612	0.00
23/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1347	1539	1347	1539	0.00
23/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	982	873	982	873	0.00
23/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2001	2188	2001	2188	0.00
23/01/2008	R207 On 07-February-08			Bond Future	8.2900	8.3350	92.8013	92.4475	0.00
23/01/2008	R207 On 02-May-08			Bond Future	8.1900	8.2430	95.2259	94.8726	0.00
23/01/2008	R207 On 07-August-08			Bond Future	8.1000	8.1450	94.3202	93.9681	0.00
23/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	5800	6154	5800	6154	0.00
23/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1769	1589	1769	1589	0.00
23/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1367	1540	1367	1540	0.00
23/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1076	935	1076	935	0.00
23/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1750	1961	1750	1961	0.00
23/01/2008	R209 On 07-February-08			Bond Future	7.9100	7.8600	83.6743	84.1518	6,590.00
23/01/2008	R209 On 02-May-08			Bond Future	7.8400	7.7910	82.7050	83.1880	0.00
23/01/2008	R209 On 07-August-08			Bond Future	7.7700	7.7190	85.1039	85.5927	0.00
23/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9453	8975	9453	8975	0.00
23/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1822	2060	1822	2060	0.00
23/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2705	2459	2705	2459	0.00
23/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1158	1413	1158	1413	0.00
23/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1343	1109	1343	1109	0.00
23/01/2008	TRT1 On 07-February-08			Index Future	258.8200	258.4590	258.8200	258.4590	0.00
23/01/2008	TRT1 On 02-May-08			Index Future	265.4300	265.0600	265.4280	265.0600	0.00
23/01/2008	TRT1 On 07-August-08			Index Future	273.3500	273.3580	273.3450	273.3580	0.00
23/01/2008	TRT1 On 06-November-08			Index Future	280.7800	280.3810	280.7750	280.3810	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	\$ / R On 17-March-08			Currency Future	7.0800	7.2237	7.0766	7.2237	63,334.00
24/01/2008	\$ / R On 13-June-08			Currency Future	7.2300	7.2237	7.2264	7.2237	21,139.00
24/01/2008	\$ / R On 15-September-08			Currency Future	7.3800	7.5433	7.3795	7.5433	4,684.00
24/01/2008	£ / R On 17-March-08			Currency Future	13.8900	14.0359	13.8892	14.0359	1,037.00
24/01/2008	£ / R On 13-June-08			Currency Future	14.1000	14.2563	14.1038	14.2563	1,315.00
24/01/2008	£ / R On 15-September-08			Currency Future	14.3200	14.4822	14.3177	14.4822	262.00
24/01/2008	€ / R On 17-March-08			Currency Future	10.3900	10.5079	10.3942	10.5079	1,752.00
24/01/2008	€ / R On 13-June-08			Currency Future	10.5800	10.7014	10.5815	10.7014	1,141.00
24/01/2008	€ / R On 15-September-08			Currency Future	10.7700	10.8987	10.7700	10.8987	2,905.00
24/01/2008	ALBI On 07-February-08			Index Future	261.9100	260.5660	261.9130	260.5660	594.00
24/01/2008	ALBI On 02-May-08			Index Future	260.7300	267.0750	260.7250	267.0750	0.00
24/01/2008	ALBI On 07-August-08			Index Future	260.7300	275.1020	260.7250	275.1020	0.00
24/01/2008	ALBI On 06-November-08			Index Future	260.7300	282.6240	260.7250	282.6240	0.00
24/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	79136	65709	79136	65709	0.00
24/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	6	49	6	49	0.00
24/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	11090	39375	11090	39375	0.00
24/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	53840	18625	53840	18625	0.00
24/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	20769	108996	20769	108996	0.00
24/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	63519	7976	63519	7976	0.00
24/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	28209	180230	28209	180230	0.00
24/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	70959	3990	70959	3990	0.00
24/01/2008	CRD1 On 07-February-08			Index Future	112.4800	112.2130	112.4820	112.2130	0.00
24/01/2008	CRD1 On 02-May-08			Index Future	115.3500	115.0780	115.3540	115.0780	0.00
24/01/2008	CRD1 On 07-August-08			Index Future	113.9100	120.3470	113.9070	120.3470	0.00
24/01/2008	CRD1 On 06-November-08			Index Future	122.0300	121.7320	122.0250	121.7320	8.00
24/01/2008	GOVI On 07-February-08			jGovi	263.3400	262.0705	263.3435	262.0705	7.00
24/01/2008	GOVI On 02-May-08			jGovi	270.5400	269.2310	270.5390	269.2310	2.00
24/01/2008	GOVI On 07-August-08			jGovi	277.9800	276.6365	277.9810	276.6365	0.00
24/01/2008	GOVI On 06-November-08			jGovi	285.6800	284.3020	285.6845	284.3020	60.00
24/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	2322	746	2322	746	0.00
24/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	18887	30041	18887	30041	0.00
24/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	71886	61466	71886	61466	0.00
24/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	6496	9156	6496	9156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	63331	54889	63331	54889	0.00
24/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	23521	28524	23521	28524	0.00
24/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	128374	117121	128374	117121	0.00
24/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	11529	14101	11529	14101	0.00
24/01/2008	ILBI On 07-February-08			Index Future	297.9500	299.2270	297.9510	299.2270	0.00
24/01/2008	J153 On 31-August-10			jSwap	10.3700	10.4710	0.0753	0.0777	0.00
24/01/2008	J157 On 15-September-15			jSwap	9.5400	9.6350	0.0164	0.0217	0.00
24/01/2008	J186 On 21-December-26			jSwap	8.6600	8.7430	0.1052	0.1122	0.00
24/01/2008	J201 On 22-December-14			jSwap	9.5600	9.6570	0.1032	0.1078	0.00
24/01/2008	J203 On 15-September-17			jSwap	9.4200	9.5190	0.1257	0.1316	0.00
24/01/2008	J204 On 21-December-18			jSwap	9.3000	9.3880	0.1221	0.1274	0.00
24/01/2008	J207 On 15-January-20			jSwap	9.1800	9.2570	0.0836	0.0888	0.00
24/01/2008	JBAR On 21-December-05			jBar	11.3200	11.3580	11.3170	11.3580	0.00
24/01/2008	JFRA On 07-February-08			jFra	11.3700	11.3320	0.0276	0.0275	0.00
24/01/2008	JFRA On 05-February-09			jFra	10.2700	10.4280	0.0250	0.0253	0.00
24/01/2008	JFRA On 02-May-08			jFra	11.1000	11.1720	0.0287	0.0288	0.00
24/01/2008	JFRA On 07-May-09			jFra	9.9800	10.1030	0.0243	0.0246	0.00
24/01/2008	JFRA On 07-August-08			jFra	10.8800	10.9930	0.0264	0.0267	0.00
24/01/2008	JFRA On 06-August-09			jFra	9.6700	9.8400	0.0235	0.0240	0.00
24/01/2008	JFRA On 06-November-08			jFra	10.6200	10.7840	0.0258	0.0262	0.00
24/01/2008	JFRA On 05-November-09			jFra	9.4100	9.5650	0.0229	0.0233	0.00
24/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10262	10215	10262	10215	0.00
24/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	870	986	870	986	0.00
24/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20624	20838	20624	20838	0.00
24/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19960	19798	19960	19798	0.00
24/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11509	11663	11509	11663	0.00
24/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9318	9280	9318	9280	0.00
24/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15381	15559	15381	15559	0.00
24/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13854	13757	13854	13757	0.00
24/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24309	24536	24309	24536	0.00
24/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25122	24926	25122	24926	0.00
24/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18135	18362	18135	18362	0.00
24/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17229	17065	17229	17065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	JN02 On 07-February-08			jNote	10.4500	10.5600	0.1853	0.1872	0.00
24/01/2008	JN02 On 02-May-08			jNote	10.2000	10.3280	0.1830	0.1849	0.00
24/01/2008	JN02 On 07-August-08			jNote	9.9400	10.0710	0.1773	0.1794	0.00
24/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	25665	27662	25665	27662	0.00
24/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	12	8	12	8	0.00
24/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13135	14546	13135	14546	0.00
24/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7993	7100	7993	7100	0.00
24/01/2008	JN05 On 07-February-08			jNote	9.6000	9.7170	0.3746	0.3782	0.00
24/01/2008	JN05 On 02-May-08			jNote	9.4700	9.5880	0.3711	0.3747	0.00
24/01/2008	JN05 On 07-August-08			jNote	9.3200	9.4470	0.3659	0.3697	0.00
24/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	23437	27911	23437	27911	0.00
24/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	25	8	25	8	0.00
24/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	10451	13057	10451	13057	0.00
24/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	10324	8141	10324	8141	0.00
24/01/2008	JN10 On 07-February-08			jNote	9.2200	9.3190	0.5910	0.5947	0.00
24/01/2008	JN10 On 02-May-08			jNote	9.1300	9.2260	0.5889	0.5923	0.00
24/01/2008	JN10 On 07-August-08			jNote	9.0300	9.1260	0.5850	0.5883	0.00
24/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	14304	20431	14304	20431	0.00
24/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	328	79	328	79	0.00
24/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	15775	20187	15775	20187	0.00
24/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	6276	4293	6276	4293	0.00
24/01/2008	JROD On 31-January-08			jRod	10.4900	10.4940	0.0066	0.0066	0.00
24/01/2008	JROD On 29-February-08			jRod	10.7800	10.7940	0.0071	0.0072	0.00
24/01/2008	JROD On 31-March-08			jRod	11.0700	11.1140	0.0078	0.0079	0.00
24/01/2008	JROD On 30-April-08			jRod	10.9300	10.9510	0.0146	0.0148	0.00
24/01/2008	JROD On 30-May-08			jRod	11.1600	11.1800	0.0156	0.0157	0.00
24/01/2008	JROD On 30-June-08			jRod	11.3100	11.3260	0.0162	0.0163	0.00
24/01/2008	JROD On 31-July-08			jRod	11.1100	11.1120	0.0229	0.0229	0.00
24/01/2008	OTH1 On 07-February-08			Index Future	255.3900	253.6200	255.3910	253.6200	0.00
24/01/2008	OTH1 On 02-May-08			Index Future	261.9100	260.0960	261.9110	260.0960	0.00
24/01/2008	OTH1 On 07-August-08			Index Future	253.9800	267.5030	253.9780	267.5030	0.00
24/01/2008	OTH1 On 06-November-08			Index Future	277.0600	275.1350	277.0570	275.1350	12.00
24/01/2008	R153 On 07-February-08			Bond Future	9.1600	9.2900	114.4560	114.1515	8,063.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	R153 On 02-May-08			Bond Future	8.9200	9.0480	110.7577	110.4770	3,800.00
24/01/2008	R153 On 07-August-08			Bond Future	8.6300	8.7590	113.8796	113.6275	1,290.00
24/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2163	2467	2163	2467	0.00
24/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	700	559	700	559	0.00
24/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	523	662	523	662	0.00
24/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	621	516	621	516	0.00
24/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	872	1019	872	1019	0.00
24/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2766	3071	2766	3071	0.00
24/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3375	3679	3375	3679	0.00
24/01/2008	R157 On 07-February-08			Bond Future	8.3500	8.4470	134.0847	133.4326	9,098.00
24/01/2008	R157 On 02-May-08			Bond Future	8.2200	8.3170	130.6542	130.0135	0.00
24/01/2008	R157 On 07-August-08			Bond Future	8.0800	8.1790	134.3203	133.6940	2,500.00
24/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	1290	886	1290	886	0.00
24/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	294	542	294	542	250.00
24/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2799	2398	2799	2398	0.00
24/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	997	1237	997	1237	2,000.00
24/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	2159	1880	2159	1880	0.00
24/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	2657	3004	2657	3004	0.00
24/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	396	228	396	228	250.00
24/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1033	1516	1033	1516	0.00
24/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	4	1	4	1	0.00
24/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	3989	4639	3989	4639	0.00
24/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3949	3471	3949	3471	0.00
24/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	582	744	582	744	0.00
24/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	5704	6356	5704	6356	0.00
24/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	7450	8103	7450	8103	0.00
24/01/2008	R186 On 07-February-08			Bond Future	8.0400	8.1370	125.2088	124.0844	0.00
24/01/2008	R186 On 02-May-08			Bond Future	7.9500	8.0540	128.4599	127.3302	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	R186 On 07-August-08			Bond Future	7.8700	7.9680	126.8108	125.6767	220.00
24/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	150	69	150	69	0.00
24/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	3464	4509	3464	4509	0.00
24/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3216	2656	3216	2656	0.00
24/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	2695	3264	2695	3264	0.00
24/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3618	3124	3618	3124	0.00
24/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	4976	5616	4976	5616	0.00
24/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	9	3	9	3	0.00
24/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	6320	7439	6320	7439	0.00
24/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	9415	10540	9415	10540	0.00
24/01/2008	R196 On 07-February-08			Bond Future	10.0300	10.2120	104.5152	104.3429	0.00
24/01/2008	R196 On 02-May-08			Bond Future	9.5900	9.8110	102.1497	101.9813	0.00
24/01/2008	R196 On 07-August-08			Bond Future	9.1100	9.3600	104.9434	104.8122	0.00
24/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1256	1429	1256	1429	0.00
24/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	83	51	83	51	0.00
24/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	540	677	540	677	0.00
24/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1441	1382	1441	1382	0.00
24/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1633	1705	1633	1705	0.00
24/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1504	1676	1504	1676	0.00
24/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1752	1924	1752	1924	0.00
24/01/2008	R201 On 07-February-08			Bond Future	8.3800	8.4750	103.1748	102.6564	0.00
24/01/2008	R201 On 02-May-08			Bond Future	8.2400	8.3390	105.8515	105.3422	0.00
24/01/2008	R201 On 07-August-08			Bond Future	8.1000	8.1950	104.4315	103.9336	0.00
24/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	2	1	2	1	0.00
24/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3318	3836	3318	3836	0.00
24/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	2136	1823	2136	1823	0.00
24/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	813	1010	813	1010	0.00
24/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1650	1432	1650	1432	0.00
24/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2126	2406	2126	2406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	4681	5200	4681	5200	0.00
24/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6068	6587	6068	6587	0.00
24/01/2008	R203 On 07-February-08			Bond Future	8.2100	8.3100	103.6496	102.9963	0.00
24/01/2008	R203 On 02-May-08			Bond Future	8.1000	8.1990	102.1488	101.5000	0.00
24/01/2008	R203 On 07-August-08			Bond Future	7.9800	8.0810	105.0666	104.4241	0.00
24/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	1	0	1	0	0.00
24/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	4803	5456	4803	5456	0.00
24/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1963	1594	1963	1594	0.00
24/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	986	1266	986	1266	0.00
24/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	909	704	909	704	0.00
24/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	2414	2851	2414	2851	0.00
24/01/2008	R204 On 07-February-08			Bond Future	8.1900	8.2930	99.7716	99.0711	3,331.00
24/01/2008	R204 On 02-May-08			Bond Future	8.0900	8.1910	102.3612	101.6635	0.00
24/01/2008	R204 On 07-August-08			Bond Future	7.9900	8.0850	101.2251	100.5318	0.00
24/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	9	4	9	4	0.00
24/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	5049	5745	5049	5745	0.00
24/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	2142	1741	2142	1741	0.00
24/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1036	1332	1036	1332	0.00
24/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	808	601	808	601	0.00
24/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	2462	2949	2462	2949	0.00
24/01/2008	R206 On 07-February-08			Bond Future	8.4300	8.5340	96.2817	95.8363	0.00
24/01/2008	R206 On 02-May-08			Bond Future	8.2900	8.3930	98.7706	98.3350	0.00
24/01/2008	R206 On 07-August-08			Bond Future	8.1400	8.2400	97.7991	97.3759	0.00
24/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	1	0	1	0	0.00
24/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3117	3562	3117	3562	0.00
24/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	911	723	911	723	0.00
24/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1099	1347	1099	1347	0.00
24/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	1155	982	1155	982	0.00
24/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	1752	2001	1752	2001	0.00
24/01/2008	R207 On 07-February-08			Bond Future	8.1900	8.2850	93.5143	92.8013	0.00
24/01/2008	R207 On 02-May-08			Bond Future	8.0900	8.1930	95.9379	95.2259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	R207 On 07-August-08			Bond Future	8.0000	8.0950	95.0296	94.3202	0.00
24/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	5087	5800	5087	5800	0.00
24/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2178	1769	2178	1769	0.00
24/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1063	1367	1063	1367	0.00
24/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	1407	1076	1407	1076	0.00
24/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1371	1750	1371	1750	0.00
24/01/2008	R209 On 07-February-08			Bond Future	7.8100	7.9100	84.6339	83.6743	6,590.00
24/01/2008	R209 On 02-May-08			Bond Future	7.7400	7.8410	83.6757	82.7050	0.00
24/01/2008	R209 On 07-August-08			Bond Future	7.6700	7.7690	86.0861	85.1039	0.00
24/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	8493	9453	8493	9453	0.00
24/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2282	1822	2282	1822	0.00
24/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2194	2705	2194	2705	0.00
24/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1691	1158	1691	1158	0.00
24/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	894	1343	894	1343	0.00
24/01/2008	TRT1 On 07-February-08			Index Future	260.0900	258.8200	260.0880	258.8200	0.00
24/01/2008	TRT1 On 02-May-08			Index Future	266.7300	265.4280	266.7280	265.4280	0.00
24/01/2008	TRT1 On 07-August-08			Index Future	258.9900	273.3450	258.9930	273.3450	0.00
24/01/2008	TRT1 On 06-November-08			Index Future	282.1500	280.7750	282.1520	280.7750	400.00
25/01/2008	\$ / R On 17-March-08			Currency Future	7.1600	7.0766	7.1626	7.0766	74,322.00
25/01/2008	\$ / R On 13-June-08			Currency Future	7.3100	7.2264	7.3101	7.2264	24,484.00
25/01/2008	\$ / R On 15-September-08			Currency Future	7.4600	7.3795	7.4606	7.3795	7,765.00
25/01/2008	£ / R On 17-March-08			Currency Future	14.1700	13.8892	14.1741	13.8892	1,037.00
25/01/2008	£ / R On 13-June-08			Currency Future	14.3900	14.1038	14.3877	14.1038	1,335.00
25/01/2008	£ / R On 15-September-08			Currency Future	14.6000	14.3177	14.6019	14.3177	262.00
25/01/2008	€ / R On 17-March-08			Currency Future	10.5300	10.3942	10.5312	10.3942	1,752.00
25/01/2008	€ / R On 13-June-08			Currency Future	10.7200	10.5815	10.7192	10.5815	1,141.00
25/01/2008	€ / R On 15-September-08			Currency Future	10.9100	10.7700	10.9079	10.7700	2,905.00
25/01/2008	ALBI On 07-February-08			Index Future	260.3800	261.9130	260.3750	261.9130	594.00
25/01/2008	ALBI On 02-May-08			Index Future	267.1900	260.7250	267.1850	260.7250	0.00
25/01/2008	ALBI On 07-August-08			Index Future	275.1700	260.7250	275.1730	260.7250	0.00
25/01/2008	ALBI On 06-November-08			Index Future	282.6700	260.7250	282.6650	260.7250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	63783	79136	63783	79136	0.00
25/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	33	6	33	6	0.00
25/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	39797	11090	39797	11090	0.00
25/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	17947	53840	17947	53840	0.00
25/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	109481	20769	109481	20769	0.00
25/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	7751	63519	7751	63519	0.00
25/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	180553	28209	180553	28209	0.00
25/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	3903	70959	3903	70959	0.00
25/01/2008	CRD1 On 07-February-08			Index Future	112.2200	112.4820	112.2180	112.4820	0.00
25/01/2008	CRD1 On 02-May-08			Index Future	115.0800	115.3540	115.0830	115.3540	0.00
25/01/2008	CRD1 On 07-August-08			Index Future	120.4300	113.9070	120.4340	113.9070	0.00
25/01/2008	CRD1 On 06-November-08			Index Future	121.7400	122.0250	121.7380	122.0250	8.00
25/01/2008	GOVI On 07-February-08			jGovi	261.9100	263.3435	261.9100	263.3435	7.00
25/01/2008	GOVI On 02-May-08			jGovi	269.0700	270.5390	269.0660	270.5390	2.00
25/01/2008	GOVI On 07-August-08			jGovi	276.4700	277.9810	276.4680	277.9810	0.00
25/01/2008	GOVI On 06-November-08			jGovi	284.1300	285.6845	284.1310	285.6845	60.00
25/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	452	2322	452	2322	0.00
25/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	31352	18887	31352	18887	0.00
25/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	59975	71886	59975	71886	0.00
25/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	9315	6496	9315	6496	0.00
25/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	53668	63331	53668	63331	0.00
25/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	28988	23521	28988	23521	0.00
25/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	115628	128374	115628	128374	0.00
25/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	14318	11529	14318	11529	0.00
25/01/2008	ILBI On 07-February-08			Index Future	299.2900	297.9510	299.2880	297.9510	0.00
25/01/2008	J153 On 31-August-10			jSwap	10.3800	10.3740	0.0756	0.0753	0.00
25/01/2008	J157 On 15-September-15			jSwap	9.5700	9.5400	0.0182	0.0164	0.00
25/01/2008	J186 On 21-December-26			jSwap	8.6800	8.6580	0.1072	0.1052	0.00
25/01/2008	J201 On 22-December-14			jSwap	9.5900	9.5580	0.1049	0.1032	0.00
25/01/2008	J203 On 15-September-17			jSwap	9.4300	9.4200	0.1265	0.1257	0.00
25/01/2008	J204 On 21-December-18			jSwap	9.3100	9.3010	0.1227	0.1221	0.00
25/01/2008	J207 On 15-January-20			jSwap	9.1900	9.1770	0.0842	0.0836	0.00
25/01/2008	JBAR On 21-December-05			jBar	11.3000	11.3170	11.3000	11.3170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2008	JFRA On 07-February-08			jFra	11.3700	11.3740	0.0276	0.0276	0.00
25/01/2008	JFRA On 05-February-09			jFra	10.3200	10.2730	0.0251	0.0250	0.00
25/01/2008	JFRA On 02-May-08			jFra	11.1700	11.1040	0.0288	0.0287	0.00
25/01/2008	JFRA On 07-May-09			jFra	10.0000	9.9830	0.0243	0.0243	0.00
25/01/2008	JFRA On 07-August-08			jFra	10.9200	10.8790	0.0265	0.0264	0.00
25/01/2008	JFRA On 06-August-09			jFra	9.7100	9.6660	0.0236	0.0235	0.00
25/01/2008	JFRA On 06-November-08			jFra	10.6300	10.6230	0.0258	0.0258	0.00
25/01/2008	JFRA On 05-November-09			jFra	9.4200	9.4070	0.0229	0.0229	0.00
25/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	10164	10262	10164	10262	0.00
25/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	784	870	784	870	0.00
25/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20649	20624	20649	20624	0.00
25/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19881	19960	19881	19960	0.00
25/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11543	11509	11543	11509	0.00
25/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	9189	9318	9189	9318	0.00
25/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15395	15381	15395	15381	0.00
25/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13769	13854	13769	13854	0.00
25/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24338	24309	24338	24309	0.00
25/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	25046	25122	25046	25122	0.00
25/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18115	18135	18115	18135	0.00
25/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17187	17229	17187	17229	0.00
25/01/2008	JN02 On 07-February-08			jNote	10.4700	10.4460	0.1857	0.1853	0.00
25/01/2008	JN02 On 02-May-08			jNote	10.2200	10.2000	0.1833	0.1830	0.00
25/01/2008	JN02 On 07-August-08			jNote	9.9500	9.9410	0.1774	0.1773	0.00
25/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	26145	25665	26145	25665	0.00
25/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	7	12	7	12	0.00
25/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13299	13135	13299	13135	0.00
25/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7783	7993	7783	7993	0.00
25/01/2008	JN05 On 07-February-08			jNote	9.6500	9.6000	0.3764	0.3746	0.00
25/01/2008	JN05 On 02-May-08			jNote	9.5200	9.4660	0.3729	0.3711	0.00
25/01/2008	JN05 On 07-August-08			jNote	9.3800	9.3220	0.3677	0.3659	0.00
25/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	25431	23437	25431	23437	0.00
25/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	9	25	9	25	0.00
25/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	11505	10451	11505	10451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	9223	10324	9223	10324	0.00
25/01/2008	JN10 On 07-February-08			jNote	9.2300	9.2180	0.5911	0.5910	0.00
25/01/2008	JN10 On 02-May-08			jNote	9.1400	9.1260	0.5890	0.5889	0.00
25/01/2008	JN10 On 07-August-08			jNote	9.0400	9.0290	0.5849	0.5850	0.00
25/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	14959	14304	14959	14304	0.00
25/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	232	328	232	328	0.00
25/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	16217	15775	16217	15775	0.00
25/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	5956	6276	5956	6276	0.00
25/01/2008	JROD On 31-January-08			jRod	10.4900	10.4920	0.0071	0.0066	0.00
25/01/2008	JROD On 29-February-08			jRod	10.7700	10.7750	0.0077	0.0071	0.00
25/01/2008	JROD On 31-March-08			jRod	11.0700	11.0730	0.0083	0.0078	0.00
25/01/2008	JROD On 30-April-08			jRod	10.9100	10.9250	0.0151	0.0146	0.00
25/01/2008	JROD On 30-May-08			jRod	11.1100	11.1560	0.0160	0.0156	0.00
25/01/2008	JROD On 30-June-08			jRod	11.2300	11.3090	0.0164	0.0162	0.00
25/01/2008	JROD On 31-July-08			jRod	11.0200	11.1050	0.0229	0.0229	0.00
25/01/2008	OTH1 On 07-February-08			Index Future	253.2600	255.3910	253.2560	255.3910	0.00
25/01/2008	OTH1 On 02-May-08			Index Future	259.7200	261.9110	259.7210	261.9110	0.00
25/01/2008	OTH1 On 07-August-08			Index Future	267.4500	253.9780	267.4480	253.9780	0.00
25/01/2008	OTH1 On 06-November-08			Index Future	274.7400	277.0570	274.7410	277.0570	12.00
25/01/2008	R153 On 07-February-08			Bond Future	9.2200	9.1600	114.3153	114.4560	8,063.00
25/01/2008	R153 On 02-May-08			Bond Future	8.9800	8.9180	110.6280	110.7577	3,800.00
25/01/2008	R153 On 07-August-08			Bond Future	8.6900	8.6290	113.7632	113.8796	1,290.00
25/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2303	2163	2303	2163	0.00
25/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	628	700	628	700	0.00
25/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	580	523	580	523	0.00
25/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	568	621	568	621	0.00
25/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	936	872	936	872	0.00
25/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2907	2766	2907	2766	0.00
25/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3515	3375	3515	3375	0.00
25/01/2008	R157 On 07-February-08			Bond Future	8.4700	8.3470	133.3027	134.0847	9,098.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2008	R157 On 02-May-08			Bond Future	8.3400	8.2170	129.8858	130.6542	0.00
25/01/2008	R157 On 07-August-08			Bond Future	8.2000	8.0790	133.5692	134.3203	2,500.00
25/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	166	396	166	396	250.00
25/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1585	1033	1585	1033	0.00
25/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2304	2799	2304	2799	0.00
25/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1270	997	1270	997	2,000.00
25/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1814	2159	1814	2159	0.00
25/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3063	2657	3063	2657	0.00
25/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	764	1290	764	1290	0.00
25/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	550	294	550	294	250.00
25/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	4	0	4	0.00
25/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4768	3989	4768	3989	0.00
25/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3362	3949	3362	3949	0.00
25/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	764	582	764	582	0.00
25/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6485	5704	6485	5704	0.00
25/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8232	7450	8232	7450	0.00
25/01/2008	R186 On 07-February-08			Bond Future	8.1600	8.0370	123.8614	125.2088	0.00
25/01/2008	R186 On 02-May-08			Bond Future	8.0700	7.9540	127.1061	128.4599	0.00
25/01/2008	R186 On 07-August-08			Bond Future	7.9900	7.8680	125.4518	126.8108	220.00
25/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	40	150	40	150	0.00
25/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	4702	3464	4702	3464	0.00
25/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2521	3216	2521	3216	0.00
25/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3353	2695	3353	2695	0.00
25/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	3008	3618	3008	3618	0.00
25/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5726	4976	5726	4976	0.00
25/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	1	9	1	9	0.00
25/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	7660	6320	7660	6320	0.00
25/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	10763	9415	10763	9415	0.00
25/01/2008	R196 On 07-February-08			Bond Future	10.0800	10.0340	104.4677	104.5152	0.00
25/01/2008	R196 On 02-May-08			Bond Future	9.6500	9.5920	102.1043	102.1497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2008	R196 On 07-August-08			Bond Future	9.1800	9.1120	104.9100	104.9434	0.00
25/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1304	1256	1304	1256	0.00
25/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	72	83	72	83	0.00
25/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	575	540	575	540	0.00
25/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1421	1441	1421	1441	0.00
25/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1646	1633	1646	1633	0.00
25/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1551	1504	1551	1504	0.00
25/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1799	1752	1799	1752	0.00
25/01/2008	R201 On 07-February-08			Bond Future	8.5000	8.3750	102.5532	103.1748	0.00
25/01/2008	R201 On 02-May-08			Bond Future	8.3600	8.2390	105.2407	105.8515	0.00
25/01/2008	R201 On 07-August-08			Bond Future	8.2200	8.0950	103.8343	104.4315	0.00
25/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	2	0	2	0.00
25/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	3939	3318	3939	3318	0.00
25/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1749	2136	1749	2136	0.00
25/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1037	813	1037	813	0.00
25/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1381	1650	1381	1650	0.00
25/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2454	2126	2454	2126	0.00
25/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5303	4681	5303	4681	0.00
25/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6690	6068	6690	6068	0.00
25/01/2008	R203 On 07-February-08			Bond Future	8.3500	8.2100	102.7365	103.6496	0.00
25/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.0990	101.2419	102.1488	0.00
25/01/2008	R203 On 07-August-08			Bond Future	8.1200	7.9810	104.1686	105.0666	0.00
25/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00
25/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5716	4803	5716	4803	0.00
25/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1444	1963	1444	1963	0.00
25/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1373	986	1373	986	0.00
25/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	625	909	625	909	0.00
25/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3027	2414	3027	2414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2008	R204 On 07-February-08			Bond Future	8.3300	8.1930	98.7928	99.7716	3,331.00
25/01/2008	R204 On 02-May-08			Bond Future	8.2300	8.0910	101.3863	102.3612	0.00
25/01/2008	R204 On 07-August-08			Bond Future	8.1300	7.9850	100.2563	101.2251	0.00
25/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	1	9	1	9	0.00
25/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6021	5049	6021	5049	0.00
25/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1577	2142	1577	2142	0.00
25/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1446	1036	1446	1036	0.00
25/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	524	808	524	808	0.00
25/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3147	2462	3147	2462	0.00
25/01/2008	R206 On 07-February-08			Bond Future	8.5400	8.4340	95.7919	96.2817	0.00
25/01/2008	R206 On 02-May-08			Bond Future	8.4000	8.2930	98.2916	98.7706	0.00
25/01/2008	R206 On 07-August-08			Bond Future	8.2500	8.1400	97.3337	97.7991	0.00
25/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
25/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3606	3117	3606	3117	0.00
25/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	696	911	696	911	0.00
25/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1363	1099	1363	1099	0.00
25/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	958	1155	958	1155	0.00
25/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2020	1752	2020	1752	0.00
25/01/2008	R207 On 07-February-08			Bond Future	8.3300	8.1850	92.5181	93.5143	0.00
25/01/2008	R207 On 02-May-08			Bond Future	8.2300	8.0930	94.9432	95.9379	0.00
25/01/2008	R207 On 07-August-08			Bond Future	8.1400	7.9950	94.0384	95.0296	0.00
25/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6083	5087	6083	5087	0.00
25/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1602	2178	1602	2178	0.00
25/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1483	1063	1483	1063	0.00
25/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	953	1407	953	1407	0.00
25/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1908	1371	1908	1371	0.00
25/01/2008	R209 On 07-February-08			Bond Future	7.9300	7.8100	83.4846	84.6339	6,590.00
25/01/2008	R209 On 02-May-08			Bond Future	7.8600	7.7410	82.5131	83.6757	0.00
25/01/2008	R209 On 07-August-08			Bond Future	7.7900	7.6690	84.9097	86.0861	0.00
25/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9643	8493	9643	8493	0.00
25/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1715	2282	1715	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
25/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2790	2194	2790	2194	0.00
25/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1060	1691	1060	1691	0.00
25/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1440	894	1440	894	0.00
25/01/2008	TRT1 On 07-February-08			Index Future	258.6600	260.0880	258.6570	260.0880	0.00
25/01/2008	TRT1 On 02-May-08			Index Future	265.2600	266.7280	265.2600	266.7280	0.00
25/01/2008	TRT1 On 07-August-08			Index Future	273.4300	258.9930	273.4340	258.9930	0.00
25/01/2008	TRT1 On 06-November-08			Index Future	280.6000	282.1520	280.6010	282.1520	400.00
28/01/2008	\$ / R On 17-March-08			Currency Future	7.2800	7.1626	7.2802	7.1626	77,121.00
28/01/2008	\$ / R On 13-June-08			Currency Future	7.4300	7.3101	7.4339	7.3101	30,874.00
28/01/2008	\$ / R On 15-September-08			Currency Future	7.5900	7.4606	7.5918	7.4606	7,265.00
28/01/2008	£ / R On 17-March-08			Currency Future	14.4200	14.1741	14.4204	14.1741	1,057.00
28/01/2008	£ / R On 13-June-08			Currency Future	14.6400	14.3877	14.6393	14.3877	1,335.00
28/01/2008	£ / R On 15-September-08			Currency Future	14.8600	14.6019	14.8610	14.6019	232.00
28/01/2008	€ / R On 17-March-08			Currency Future	10.7500	10.5312	10.7490	10.5312	1,752.00
28/01/2008	€ / R On 13-June-08			Currency Future	10.9400	10.7192	10.9418	10.7192	1,141.00
28/01/2008	€ / R On 15-September-08			Currency Future	11.1400	10.9079	11.1360	10.9079	3,941.00
28/01/2008	ALBI On 07-February-08			Index Future	259.3000	260.3750	259.3020	260.3750	594.00
28/01/2008	ALBI On 02-May-08			Index Future	266.0900	267.1850	266.0920	267.1850	0.00
28/01/2008	ALBI On 07-August-08			Index Future	274.1100	275.1730	274.1080	275.1730	0.00
28/01/2008	ALBI On 06-November-08			Index Future	281.6200	282.6650	281.6150	282.6650	0.00
28/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	53063	63783	53063	63783	0.00
28/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	43	33	43	33	0.00
28/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	32833	39797	32833	39797	0.00
28/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	21913	17947	21913	17947	0.00
28/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	100335	109481	100335	109481	0.00
28/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	9255	7751	9255	7751	0.00
28/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	170745	180553	170745	180553	0.00
28/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4595	3903	4595	3903	0.00
28/01/2008	CRD1 On 07-February-08			Index Future	111.9300	112.2180	111.9310	112.2180	0.00
28/01/2008	CRD1 On 02-May-08			Index Future	114.7900	115.0830	114.7880	115.0830	0.00
28/01/2008	CRD1 On 07-August-08			Index Future	120.1500	120.4340	120.1490	120.4340	0.00
28/01/2008	CRD1 On 06-November-08			Index Future	121.4300	121.7380	121.4270	121.7380	8.00
28/01/2008	GOVI On 07-February-08			jGovi	260.9200	261.9100	260.9190	261.9100	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	GOVI On 02-May-08			jGovi	268.0500	269.0660	268.0470	269.0660	2.00
28/01/2008	GOVI On 07-August-08			jGovi	275.4200	276.4680	275.4220	276.4680	0.00
28/01/2008	GOVI On 06-November-08			jGovi	283.0600	284.1310	283.0560	284.1310	60.00
28/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	45	452	45	452	0.00
28/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	40855	31352	40855	31352	0.00
28/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	51982	59975	51982	59975	0.00
28/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	11512	9315	11512	9315	0.00
28/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	47255	53668	47255	53668	0.00
28/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	33035	28988	33035	28988	0.00
28/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	106960	115628	106960	115628	0.00
28/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	16400	14318	16400	14318	0.00
28/01/2008	ILBI On 07-February-08			Index Future	299.2700	299.2880	299.2670	299.2880	0.00
28/01/2008	J153 On 31-August-10			jSwap	10.4700	10.3840	0.0777	0.0756	0.00
28/01/2008	J157 On 15-September-15			jSwap	9.6800	9.5730	0.0245	0.0182	0.00
28/01/2008	J186 On 21-December-26			jSwap	8.8600	8.6820	0.1226	0.1072	0.00
28/01/2008	J201 On 22-December-14			jSwap	9.7200	9.5920	0.1108	0.1049	0.00
28/01/2008	J203 On 15-September-17			jSwap	9.5600	9.4330	0.1342	0.1265	0.00
28/01/2008	J204 On 21-December-18			jSwap	9.4500	9.3100	0.1312	0.1227	0.00
28/01/2008	J207 On 15-January-20			jSwap	9.3300	9.1860	0.0936	0.0842	0.00
28/01/2008	JBAR On 21-December-05			jBar	11.2900	11.3000	11.2920	11.3000	0.00
28/01/2008	JFRA On 07-February-08			jFra	11.3800	11.3690	0.0276	0.0276	0.00
28/01/2008	JFRA On 05-February-09			jFra	10.4200	10.3160	0.0253	0.0251	0.00
28/01/2008	JFRA On 02-May-08			jFra	11.2500	11.1670	0.0290	0.0288	0.00
28/01/2008	JFRA On 07-May-09			jFra	10.1000	9.9950	0.0246	0.0243	0.00
28/01/2008	JFRA On 07-August-08			jFra	10.9900	10.9200	0.0267	0.0265	0.00
28/01/2008	JFRA On 06-August-09			jFra	9.8100	9.7090	0.0239	0.0236	0.00
28/01/2008	JFRA On 06-November-08			jFra	10.7100	10.6320	0.0260	0.0258	0.00
28/01/2008	JFRA On 05-November-09			jFra	9.5300	9.4190	0.0232	0.0229	0.00
28/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	9922	10164	9922	10164	0.00
28/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	521	784	521	784	0.00
28/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20689	20649	20689	20649	0.00
28/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19678	19881	19678	19881	0.00
28/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11492	11543	11492	11543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8937	9189	8937	9189	0.00
28/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15373	15395	15373	15395	0.00
28/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13570	13769	13570	13769	0.00
28/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24390	24338	24390	24338	0.00
28/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24853	25046	24853	25046	0.00
28/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18112	18115	18112	18115	0.00
28/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17005	17187	17005	17187	0.00
28/01/2008	JN02 On 07-February-08			jNote	10.5500	10.4740	0.1870	0.1857	0.00
28/01/2008	JN02 On 02-May-08			jNote	10.3200	10.2210	0.1849	0.1833	0.00
28/01/2008	JN02 On 07-August-08			jNote	10.0500	9.9450	0.1791	0.1774	0.00
28/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	27536	26145	27536	26145	0.00
28/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	1	7	1	7	0.00
28/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14195	13299	14195	13299	0.00
28/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6910	7783	6910	7783	0.00
28/01/2008	JN05 On 07-February-08			jNote	9.7500	9.6520	0.3795	0.3764	0.00
28/01/2008	JN05 On 02-May-08			jNote	9.6300	9.5210	0.3763	0.3729	0.00
28/01/2008	JN05 On 07-August-08			jNote	9.4900	9.3760	0.3712	0.3677	0.00
28/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	29296	25431	29296	25431	0.00
28/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	9	0	9	0.00
28/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13745	11505	13745	11505	0.00
28/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	7208	9223	7208	9223	0.00
28/01/2008	JN10 On 07-February-08			jNote	9.3600	9.2300	0.5964	0.5911	0.00
28/01/2008	JN10 On 02-May-08			jNote	9.2700	9.1380	0.5945	0.5890	0.00
28/01/2008	JN10 On 07-August-08			jNote	9.1700	9.0380	0.5906	0.5849	0.00
28/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	22820	14959	22820	14959	0.00
28/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	6	232	6	232	0.00
28/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	22104	16217	22104	16217	0.00
28/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	3362	5956	3362	5956	0.00
28/01/2008	JROD On 31-January-08			jRod	10.4900	10.4910	0.0066	0.0071	0.00
28/01/2008	JROD On 29-February-08			jRod	10.7500	10.7730	0.0071	0.0077	0.00
28/01/2008	JROD On 31-March-08			jRod	11.0300	11.0660	0.0077	0.0083	0.00
28/01/2008	JROD On 30-April-08			jRod	10.8900	10.9080	0.0145	0.0151	0.00
28/01/2008	JROD On 30-May-08			jRod	11.1100	11.1110	0.0154	0.0160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	JROD On 30-June-08			jRod	11.2400	11.2250	0.0159	0.0164	0.00
28/01/2008	JROD On 31-July-08			jRod	11.0400	11.0240	0.0225	0.0229	0.00
28/01/2008	OTH1 On 07-February-08			Index Future	251.7300	253.2560	251.7330	253.2560	0.00
28/01/2008	OTH1 On 02-May-08			Index Future	258.1600	259.7210	258.1590	259.7210	0.00
28/01/2008	OTH1 On 07-August-08			Index Future	265.9500	267.4480	265.9540	267.4480	0.00
28/01/2008	OTH1 On 06-November-08			Index Future	273.0900	274.7410	273.0910	274.7410	12.00
28/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.2200	114.1515	114.3153	8,063.00
28/01/2008	R153 On 02-May-08			Bond Future	9.0500	8.9780	110.4770	110.6280	3,800.00
28/01/2008	R153 On 07-August-08			Bond Future	8.7600	8.6890	113.6275	113.7632	1,290.00
28/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2467	2303	2467	2303	0.00
28/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	544	628	544	628	0.00
28/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	647	580	647	580	0.00
28/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	507	568	507	568	0.00
28/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1010	936	1010	936	0.00
28/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3071	2907	3071	2907	0.00
28/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3679	3515	3679	3515	0.00
28/01/2008	R157 On 07-February-08			Bond Future	8.5600	8.4670	132.7204	133.3027	9,888.00
28/01/2008	R157 On 02-May-08			Bond Future	8.4300	8.3370	129.3136	129.8858	420.00
28/01/2008	R157 On 07-August-08			Bond Future	8.2900	8.1990	133.0097	133.5692	2,500.00
28/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	405	764	405	764	0.00
28/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	773	550	773	550	250.00
28/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1948	2304	1948	2304	0.00
28/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1487	1270	1487	1270	2,000.00
28/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1568	1814	1568	1814	0.00
28/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3377	3063	3377	3063	0.00
28/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	49	166	49	166	250.00
28/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2050	1585	2050	1585	0.00
28/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5350	4768	5350	4768	0.00
28/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2934	3362	2934	3362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	908	764	908	764	0.00
28/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	7068	6485	7068	6485	0.00
28/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8815	8232	8815	8232	0.00
28/01/2008	R186 On 07-February-08			Bond Future	8.2700	8.1570	122.6456	123.8614	0.00
28/01/2008	R186 On 02-May-08			Bond Future	8.1800	8.0740	125.8845	127.1061	0.00
28/01/2008	R186 On 07-August-08			Bond Future	8.1000	7.9880	124.2253	125.4518	220.00
28/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	4	40	4	40	0.00
28/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5881	4702	5881	4702	0.00
28/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	1949	2521	1949	2521	0.00
28/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	4002	3353	4002	3353	0.00
28/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	2497	3008	2497	3008	0.00
28/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	6440	5726	6440	5726	0.00
28/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00
28/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	8875	7660	8875	7660	0.00
28/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	11978	10763	11978	10763	0.00
28/01/2008	R196 On 07-February-08			Bond Future	10.1700	10.0830	104.3825	104.4677	0.00
28/01/2008	R196 On 02-May-08			Bond Future	9.7400	9.6510	102.0374	102.1043	0.00
28/01/2008	R196 On 07-August-08			Bond Future	9.1400	9.1750	104.9270	104.9100	0.00
28/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1389	1304	1389	1304	0.00
28/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	56	72	56	72	0.00
28/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	626	575	626	575	0.00
28/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1417	1421	1417	1421	0.00
28/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1626	1646	1626	1646	0.00
28/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1636	1551	1636	1551	0.00
28/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1884	1799	1884	1799	0.00
28/01/2008	R201 On 07-February-08			Bond Future	8.5900	8.4950	102.0900	102.5532	0.00
28/01/2008	R201 On 02-May-08			Bond Future	8.4500	8.3590	104.7855	105.2407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	R201 On 07-August-08			Bond Future	8.3100	8.2150	103.3893	103.8343	0.00
28/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4402	3939	4402	3939	0.00
28/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1472	1749	1472	1749	0.00
28/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1215	1037	1215	1037	0.00
28/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1189	1381	1189	1381	0.00
28/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2707	2454	2707	2454	0.00
28/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5766	5303	5766	5303	0.00
28/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7153	6690	7153	6690	0.00
28/01/2008	R203 On 07-February-08			Bond Future	8.4300	8.3500	102.2195	102.7365	0.00
28/01/2008	R203 On 02-May-08			Bond Future	8.3200	8.2390	100.7285	101.2419	0.00
28/01/2008	R203 On 07-August-08			Bond Future	8.2000	8.1210	103.6600	104.1686	0.00
28/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	6233	5716	6233	5716	0.00
28/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1173	1444	1173	1444	0.00
28/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1615	1373	1615	1373	0.00
28/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	488	625	488	625	0.00
28/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3399	3027	3399	3027	0.00
28/01/2008	R204 On 07-February-08			Bond Future	8.4200	8.3330	98.1703	98.7928	3,331.00
28/01/2008	R204 On 02-May-08			Bond Future	8.3200	8.2310	100.7661	101.3863	0.00
28/01/2008	R204 On 07-August-08			Bond Future	8.2200	8.1250	99.6399	100.2563	0.00
28/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	1	0	1	0.00
28/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6642	6021	6642	6021	0.00
28/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1251	1577	1251	1577	0.00
28/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1740	1446	1740	1446	0.00
28/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	381	524	381	524	0.00
28/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3620	3147	3620	3147	0.00
28/01/2008	R206 On 07-February-08			Bond Future	8.6300	8.5440	95.3935	95.7919	0.00
28/01/2008	R206 On 02-May-08			Bond Future	8.4900	8.4030	97.9018	98.2916	0.00
28/01/2008	R206 On 07-August-08			Bond Future	8.3400	8.2500	96.9550	97.3337	0.00
28/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4005	3606	4005	3606	0.00
28/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	538	696	538	696	0.00
28/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1595	1363	1595	1363	0.00
28/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	808	958	808	958	0.00
28/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2248	2020	2248	2020	0.00
28/01/2008	R207 On 07-February-08			Bond Future	8.4100	8.3250	91.9552	92.5181	0.00
28/01/2008	R207 On 02-May-08			Bond Future	8.3100	8.2330	94.3810	94.9432	0.00
28/01/2008	R207 On 07-August-08			Bond Future	8.2200	8.1350	93.4781	94.0384	0.00
28/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6646	6083	6646	6083	0.00
28/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1303	1602	1303	1602	0.00
28/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1745	1483	1745	1483	0.00
28/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	737	953	737	953	0.00
28/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2253	1908	2253	1908	0.00
28/01/2008	R209 On 07-February-08			Bond Future	8.0300	7.9300	82.5467	83.4846	6,590.00
28/01/2008	R209 On 02-May-08			Bond Future	7.9600	7.8610	81.5642	82.5131	0.00
28/01/2008	R209 On 07-August-08			Bond Future	7.8900	7.7890	83.9495	84.9097	0.00
28/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	10581	9643	10581	9643	0.00
28/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1301	1715	1301	1715	0.00
28/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	3325	2790	3325	2790	0.00
28/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	669	1060	669	1060	0.00
28/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	2009	1440	2009	1440	0.00
28/01/2008	TRT1 On 07-February-08			Index Future	257.6600	258.6570	257.6630	258.6570	0.00
28/01/2008	TRT1 On 02-May-08			Index Future	264.2400	265.2600	264.2400	265.2600	0.00
28/01/2008	TRT1 On 07-August-08			Index Future	272.4400	273.4340	272.4430	273.4340	0.00
28/01/2008	TRT1 On 06-November-08			Index Future	279.5200	280.6010	279.5240	280.6010	400.00
29/01/2008	\$ / R On 17-March-08			Currency Future	7.2500	7.2802	7.2536	7.2802	77,121.00
29/01/2008	\$ / R On 13-June-08			Currency Future	7.4100	7.4339	7.4061	7.4339	30,884.00
29/01/2008	\$ / R On 15-September-08			Currency Future	7.5600	7.5918	7.5620	7.5918	7,565.00
29/01/2008	£ / R On 17-March-08			Currency Future	14.3600	14.4204	14.3617	14.4204	1,057.00
29/01/2008	£ / R On 13-June-08			Currency Future	14.5800	14.6393	14.5789	14.6393	1,365.00
29/01/2008	£ / R On 15-September-08			Currency Future	14.8000	14.8610	14.7958	14.8610	232.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	€ / R On 17-March-08			Currency Future	10.6900	10.7490	10.6914	10.7490	3,752.00
29/01/2008	€ / R On 13-June-08			Currency Future	10.8800	10.9418	10.8817	10.9418	1,141.00
29/01/2008	€ / R On 15-September-08			Currency Future	11.0700	11.1360	11.0736	11.1360	3,741.00
29/01/2008	ALBI On 07-February-08			Index Future	260.1000	259.3020	260.1000	259.3020	594.00
29/01/2008	ALBI On 02-May-08			Index Future	266.8600	266.0920	266.8550	266.0920	0.00
29/01/2008	ALBI On 07-August-08			Index Future	274.8400	274.1080	274.8390	274.1080	0.00
29/01/2008	ALBI On 06-November-08			Index Future	282.3100	281.6150	282.3090	281.6150	0.00
29/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	61007	53063	61007	53063	0.00
29/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	7	43	7	43	0.00
29/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	37204	32833	37204	32833	0.00
29/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	18654	21913	18654	21913	0.00
29/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	106400	100335	106400	100335	0.00
29/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	8010	9255	8010	9255	0.00
29/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	177126	170745	177126	170745	0.00
29/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	4036	4595	4036	4595	0.00
29/01/2008	CRD1 On 07-February-08			Index Future	112.1700	111.9310	112.1740	111.9310	0.00
29/01/2008	CRD1 On 02-May-08			Index Future	115.0400	114.7880	115.0370	114.7880	0.00
29/01/2008	CRD1 On 07-August-08			Index Future	120.3800	120.1490	120.3800	120.1490	0.00
29/01/2008	CRD1 On 06-November-08			Index Future	121.6900	121.4270	121.6920	121.4270	8.00
29/01/2008	GOVI On 07-February-08			jGovi	261.6600	260.9190	261.6640	260.9190	7.00
29/01/2008	GOVI On 02-May-08			jGovi	268.8100	268.0470	268.8125	268.0470	2.00
29/01/2008	GOVI On 07-August-08			jGovi	276.2100	275.4220	276.2090	275.4220	0.00
29/01/2008	GOVI On 06-November-08			jGovi	283.8700	283.0560	283.8655	283.0560	60.00
29/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	112	45	112	45	0.00
29/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	33472	40855	33472	40855	0.00
29/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	57589	51982	57589	51982	0.00
29/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	9464	11512	9464	11512	0.00
29/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	51713	47255	51713	47255	0.00
29/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	29623	33035	29623	33035	0.00
29/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	113261	106960	113261	106960	0.00
29/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	14606	16400	14606	16400	0.00
29/01/2008	ILBI On 07-February-08			Index Future	299.2900	299.2670	299.2860	299.2670	0.00
29/01/2008	J153 On 31-August-10			jSwap	10.4000	10.4670	0.0759	0.0777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	J157 On 15-September-15			jSwap	9.6300	9.6840	0.0212	0.0245	0.00
29/01/2008	J186 On 21-December-26			jSwap	8.8200	8.8640	0.1194	0.1226	0.00
29/01/2008	J201 On 22-December-14			jSwap	9.6500	9.7150	0.1076	0.1108	0.00
29/01/2008	J203 On 15-September-17			jSwap	9.5100	9.5580	0.1314	0.1342	0.00
29/01/2008	J204 On 21-December-18			jSwap	9.4000	9.4450	0.1284	0.1312	0.00
29/01/2008	J207 On 15-January-20			jSwap	9.2800	9.3260	0.0906	0.0936	0.00
29/01/2008	JBAR On 21-December-05			jBar	11.2900	11.2920	11.2920	11.2920	0.00
29/01/2008	JFRA On 07-February-08			jFra	11.3600	11.3780	0.0275	0.0276	0.00
29/01/2008	JFRA On 05-February-09			jFra	10.2900	10.4160	0.0250	0.0253	0.00
29/01/2008	JFRA On 02-May-08			jFra	11.1700	11.2450	0.0288	0.0290	0.00
29/01/2008	JFRA On 07-May-09			jFra	9.9900	10.0960	0.0243	0.0246	0.00
29/01/2008	JFRA On 07-August-08			jFra	10.9100	10.9930	0.0265	0.0267	0.00
29/01/2008	JFRA On 06-August-09			jFra	9.7100	9.8100	0.0236	0.0239	0.00
29/01/2008	JFRA On 06-November-08			jFra	10.6100	10.7060	0.0258	0.0260	0.00
29/01/2008	JFRA On 05-November-09			jFra	9.4400	9.5280	0.0230	0.0232	0.00
29/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	9808	9922	9808	9922	0.00
29/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	439	521	439	521	0.00
29/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20506	20689	20506	20689	0.00
29/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19809	19678	19809	19678	0.00
29/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11337	11492	11337	11492	0.00
29/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8972	8937	8972	8937	0.00
29/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15232	15373	15232	15373	0.00
29/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13630	13570	13630	13570	0.00
29/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24247	24390	24247	24390	0.00
29/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24960	24853	24960	24853	0.00
29/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17960	18112	17960	18112	0.00
29/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17095	17005	17095	17005	0.00
29/01/2008	JN02 On 07-February-08			jNote	10.4700	10.5540	0.1857	0.1870	0.00
29/01/2008	JN02 On 02-May-08			jNote	10.2300	10.3200	0.1834	0.1849	0.00
29/01/2008	JN02 On 07-August-08			jNote	9.9600	10.0530	0.1776	0.1791	0.00
29/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	26032	27536	26032	27536	0.00
29/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	1	1	1	1	0.00
29/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13144	14195	13144	14195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7538	6910	7538	6910	0.00
29/01/2008	JN05 On 07-February-08			jNote	9.6800	9.7530	0.3773	0.3795	0.00
29/01/2008	JN05 On 02-May-08			jNote	9.5600	9.6300	0.3741	0.3763	0.00
29/01/2008	JN05 On 07-August-08			jNote	9.4200	9.4890	0.3691	0.3712	0.00
29/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	26544	29296	26544	29296	0.00
29/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	1	0	1	0	0.00
29/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	12012	13745	12012	13745	0.00
29/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	8401	7208	8401	7208	0.00
29/01/2008	JN10 On 07-February-08			jNote	9.3100	9.3580	0.5949	0.5964	0.00
29/01/2008	JN10 On 02-May-08			jNote	9.2200	9.2710	0.5930	0.5945	0.00
29/01/2008	JN10 On 07-August-08			jNote	9.1300	9.1740	0.5891	0.5906	0.00
29/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	19882	22820	19882	22820	0.00
29/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	13	6	13	6	0.00
29/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	19787	22104	19787	22104	0.00
29/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	4084	3362	4084	3362	0.00
29/01/2008	JROD On 31-January-08			jRod	10.4900	10.4900	0.0066	0.0066	0.00
29/01/2008	JROD On 29-February-08			jRod	10.7500	10.7520	0.0071	0.0071	0.00
29/01/2008	JROD On 31-March-08			jRod	11.0200	11.0300	0.0077	0.0077	0.00
29/01/2008	JROD On 30-April-08			jRod	10.8900	10.8920	0.0145	0.0145	0.00
29/01/2008	JROD On 30-May-08			jRod	11.1100	11.1060	0.0154	0.0154	0.00
29/01/2008	JROD On 30-June-08			jRod	11.2400	11.2370	0.0159	0.0159	0.00
29/01/2008	JROD On 31-July-08			jRod	11.0500	11.0440	0.0225	0.0225	0.00
29/01/2008	OTH1 On 07-February-08			Index Future	252.8400	251.7330	252.8350	251.7330	0.00
29/01/2008	OTH1 On 02-May-08			Index Future	259.2900	258.1590	259.2880	258.1590	0.00
29/01/2008	OTH1 On 07-August-08			Index Future	266.9600	265.9540	266.9630	265.9540	0.00
29/01/2008	OTH1 On 06-November-08			Index Future	274.2900	273.0910	274.2870	273.0910	12.00
29/01/2008	R153 On 07-February-08			Bond Future	9.2300	9.2900	114.2919	114.1515	8,063.00
29/01/2008	R153 On 02-May-08			Bond Future	8.9900	9.0480	110.6065	110.4770	3,800.00
29/01/2008	R153 On 07-August-08			Bond Future	8.7000	8.7590	113.7438	113.6275	1,290.00
29/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2327	2467	2327	2467	0.00
29/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	604	544	604	544	0.00
29/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	578	647	578	647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	553	507	553	507	0.00
29/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	940	1010	940	1010	0.00
29/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2931	3071	2931	3071	0.00
29/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3539	3679	3539	3679	0.00
29/01/2008	R157 On 07-February-08			Bond Future	8.5000	8.5570	133.1082	132.7204	9,888.00
29/01/2008	R157 On 02-May-08			Bond Future	8.3700	8.4270	129.6947	129.3136	420.00
29/01/2008	R157 On 07-August-08			Bond Future	8.2300	8.2890	133.3824	133.0097	2,500.00
29/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	552	405	552	405	0.00
29/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	532	773	532	773	250.00
29/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	2156	1948	2156	1948	0.00
29/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1313	1487	1313	1487	2,000.00
29/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1712	1568	1712	1568	0.00
29/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3147	3377	3147	3377	0.00
29/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	74	49	74	49	250.00
29/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	1687	2050	1687	2050	0.00
29/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	4962	5350	4962	5350	0.00
29/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	3193	2934	3193	2934	0.00
29/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	786	908	786	908	0.00
29/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	6680	7068	6680	7068	0.00
29/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	8427	8815	8427	8815	0.00
29/01/2008	R186 On 07-February-08			Bond Future	8.2000	8.2670	123.4172	122.6456	0.00
29/01/2008	R186 On 02-May-08			Bond Future	8.1100	8.1840	126.6598	125.8845	0.00
29/01/2008	R186 On 07-August-08			Bond Future	8.0300	8.0980	125.0037	124.2253	220.00
29/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	7	4	7	4	0.00
29/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	5113	5881	5113	5881	0.00
29/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	2259	1949	2259	1949	0.00
29/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	3537	4002	3537	4002	0.00
29/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	2785	2497	2785	2497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	5950	6440	5950	6440	0.00
29/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	8103	8875	8103	8875	0.00
29/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	11207	11978	11207	11978	0.00
29/01/2008	R196 On 07-February-08			Bond Future	10.1100	10.1710	104.4396	104.3825	0.00
29/01/2008	R196 On 02-May-08			Bond Future	9.6600	9.7380	102.0950	102.0374	0.00
29/01/2008	R196 On 07-August-08			Bond Future	9.0600	9.1430	104.9736	104.9270	0.00
29/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1332	1389	1332	1389	0.00
29/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	66	56	66	56	0.00
29/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	578	626	578	626	0.00
29/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1436	1417	1436	1417	0.00
29/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1598	1626	1598	1626	0.00
29/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1579	1636	1579	1636	0.00
29/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1827	1884	1827	1884	0.00
29/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5850	102.3985	102.0900	0.00
29/01/2008	R201 On 02-May-08			Bond Future	8.3900	8.4490	105.0887	104.7855	0.00
29/01/2008	R201 On 07-August-08			Bond Future	8.2500	8.3050	103.6858	103.3893	0.00
29/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4093	4402	4093	4402	0.00
29/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1633	1472	1633	1472	0.00
29/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1073	1215	1073	1215	0.00
29/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1301	1189	1301	1189	0.00
29/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2523	2707	2523	2707	0.00
29/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5458	5766	5458	5766	0.00
29/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	6844	7153	6844	7153	0.00
29/01/2008	R203 On 07-February-08			Bond Future	8.3700	8.4300	102.6069	102.2195	0.00
29/01/2008	R203 On 02-May-08			Bond Future	8.2600	8.3190	101.1133	100.7285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	R203 On 07-August-08			Bond Future	8.1400	8.2010	104.0411	103.6600	0.00
29/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	5845	6233	5845	6233	0.00
29/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1349	1173	1349	1173	0.00
29/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1407	1615	1407	1615	0.00
29/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	578	488	578	488	0.00
29/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3108	3399	3108	3399	0.00
29/01/2008	R204 On 07-February-08			Bond Future	8.3600	8.4230	98.5847	98.1703	3,331.00
29/01/2008	R204 On 02-May-08			Bond Future	8.2600	8.3210	101.1790	100.7661	0.00
29/01/2008	R204 On 07-August-08			Bond Future	8.1600	8.2150	100.0502	99.6399	0.00
29/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6228	6642	6228	6642	0.00
29/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1440	1251	1440	1251	0.00
29/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1516	1740	1516	1740	0.00
29/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	464	381	464	381	0.00
29/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3293	3620	3293	3620	0.00
29/01/2008	R206 On 07-February-08			Bond Future	8.5700	8.6340	95.6589	95.3935	0.00
29/01/2008	R206 On 02-May-08			Bond Future	8.4300	8.4930	98.1615	97.9018	0.00
29/01/2008	R206 On 07-August-08			Bond Future	8.2800	8.3400	97.2073	96.9550	0.00
29/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	3739	4005	3739	4005	0.00
29/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	626	538	626	538	0.00
29/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1423	1595	1423	1595	0.00
29/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	896	808	896	808	0.00
29/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2084	2248	2084	2248	0.00
29/01/2008	R207 On 07-February-08			Bond Future	8.3500	8.4050	92.3769	91.9552	0.00
29/01/2008	R207 On 02-May-08			Bond Future	8.2500	8.3130	94.8022	94.3810	0.00
29/01/2008	R207 On 07-August-08			Bond Future	8.1600	8.2150	93.8979	93.4781	0.00
29/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6224	6646	6224	6646	0.00
29/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1498	1303	1498	1303	0.00
29/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1519	1745	1519	1745	0.00
29/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	884	737	884	737	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	1980	2253	1980	2253	0.00
29/01/2008	R209 On 07-February-08			Bond Future	7.9600	8.0300	83.2014	82.5467	6,590.00
29/01/2008	R209 On 02-May-08			Bond Future	7.8900	7.9610	82.2265	81.5642	0.00
29/01/2008	R209 On 07-August-08			Bond Future	7.8200	7.8890	84.6197	83.9495	0.00
29/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	9926	10581	9926	10581	0.00
29/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1549	1301	1549	1301	0.00
29/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	2910	3325	2910	3325	0.00
29/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	920	669	920	669	0.00
29/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	1589	2009	1589	2009	0.00
29/01/2008	TRT1 On 07-February-08			Index Future	258.4100	257.6630	258.4100	257.6630	0.00
29/01/2008	TRT1 On 02-May-08			Index Future	265.0100	264.2400	265.0050	264.2400	0.00
29/01/2008	TRT1 On 07-August-08			Index Future	273.1300	272.4430	273.1270	272.4430	0.00
29/01/2008	TRT1 On 06-November-08			Index Future	280.3400	279.5240	280.3350	279.5240	400.00
30/01/2008	\$ / R On 17-March-08			Currency Future	7.3500	7.2536	7.3472	7.2536	78,094.00
30/01/2008	\$ / R On 13-June-08			Currency Future	7.5000	7.4061	7.5011	7.4061	34,015.00
30/01/2008	\$ / R On 15-September-08			Currency Future	7.6600	7.5620	7.6585	7.5620	8,566.00
30/01/2008	£ / R On 17-March-08			Currency Future	14.5700	14.3617	14.5692	14.3617	1,127.00
30/01/2008	£ / R On 13-June-08			Currency Future	14.7900	14.5789	14.7888	14.5789	1,365.00
30/01/2008	£ / R On 15-September-08			Currency Future	15.0100	14.7958	15.0098	14.7958	232.00
30/01/2008	€ / R On 17-March-08			Currency Future	10.8500	10.6914	10.8492	10.6914	3,752.00
30/01/2008	€ / R On 13-June-08			Currency Future	11.0400	10.8817	11.0432	10.8817	1,141.00
30/01/2008	€ / R On 15-September-08			Currency Future	11.2400	11.0736	11.2384	11.0736	4,511.00
30/01/2008	ALBI On 07-February-08			Index Future	258.6200	260.1000	258.6230	260.1000	3,334.00
30/01/2008	ALBI On 02-May-08			Index Future	265.4000	266.8550	265.3990	266.8550	0.00
30/01/2008	ALBI On 07-August-08			Index Future	273.3700	274.8390	273.3660	274.8390	0.00
30/01/2008	ALBI On 06-November-08			Index Future	280.8300	282.3090	280.8340	282.3090	0.00
30/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	46276	61007	46276	61007	0.00
30/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	46	7	46	7	0.00
30/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	28744	37204	28744	37204	0.00
30/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	24754	18654	24754	18654	0.00
30/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	94116	106400	94116	106400	0.00
30/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	10456	8010	10456	8010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	163529	177126	163529	177126	0.00
30/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	5189	4036	5189	4036	0.00
30/01/2008	CRD1 On 07-February-08			Index Future	111.7400	112.1740	111.7410	112.1740	0.00
30/01/2008	CRD1 On 02-May-08			Index Future	114.5900	115.0370	114.5920	115.0370	0.00
30/01/2008	CRD1 On 07-August-08			Index Future	119.9500	120.3800	119.9450	120.3800	0.00
30/01/2008	CRD1 On 06-November-08			Index Future	121.2200	121.6920	121.2230	121.6920	8.00
30/01/2008	GOVI On 07-February-08			jGovi	260.3000	261.6640	260.3015	261.6640	7.00
30/01/2008	GOVI On 02-May-08			jGovi	267.4100	268.8125	267.4115	268.8125	2.00
30/01/2008	GOVI On 07-August-08			jGovi	274.7700	276.2090	274.7715	276.2090	0.00
30/01/2008	GOVI On 06-November-08			jGovi	282.3900	283.8655	282.3905	283.8655	60.00
30/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	4	112	4	112	0.00
30/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	46989	33472	46989	33472	0.00
30/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	47199	57589	47199	57589	0.00
30/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	13084	9464	13084	9464	0.00
30/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	43464	51713	43464	51713	0.00
30/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	35749	29623	35749	29623	0.00
30/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	101710	113261	101710	113261	0.00
30/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	17805	14606	17805	14606	0.00
30/01/2008	ILBI On 07-February-08			Index Future	299.2300	299.2860	299.2320	299.2860	0.00
30/01/2008	J153 On 31-August-10			jSwap	10.4200	10.3960	0.0765	0.0759	0.00
30/01/2008	J157 On 15-September-15			jSwap	9.6800	9.6250	0.0241	0.0212	0.00
30/01/2008	J186 On 21-December-26			jSwap	8.8800	8.8230	0.1243	0.1194	0.00
30/01/2008	J201 On 22-December-14			jSwap	9.6900	9.6450	0.1099	0.1076	0.00
30/01/2008	J203 On 15-September-17			jSwap	9.5700	9.5090	0.1351	0.1314	0.00
30/01/2008	J204 On 21-December-18			jSwap	9.4600	9.3970	0.1325	0.1284	0.00
30/01/2008	J207 On 15-January-20			jSwap	9.3500	9.2790	0.0953	0.0906	0.00
30/01/2008	JBAR On 21-December-05			jBar	11.3000	11.2920	11.2960	11.2920	0.00
30/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3640	0.0275	0.0275	0.00
30/01/2008	JFRA On 05-February-09			jFra	10.3300	10.2870	0.0251	0.0250	0.00
30/01/2008	JFRA On 02-May-08			jFra	11.2100	11.1720	0.0289	0.0288	0.00
30/01/2008	JFRA On 07-May-09			jFra	10.0300	9.9920	0.0244	0.0243	0.00
30/01/2008	JFRA On 07-August-08			jFra	10.9600	10.9100	0.0266	0.0265	0.00
30/01/2008	JFRA On 06-August-09			jFra	9.7500	9.7070	0.0237	0.0236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	JFRA On 06-November-08			jFra	10.6600	10.6060	0.0259	0.0258	0.00
30/01/2008	JFRA On 05-November-09			jFra	9.4800	9.4420	0.0231	0.0230	0.00
30/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	9697	9808	9697	9808	0.00
30/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	359	439	359	439	0.00
30/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20533	20506	20533	20506	0.00
30/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19726	19809	19726	19809	0.00
30/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11341	11337	11341	11337	0.00
30/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8868	8972	8868	8972	0.00
30/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15253	15232	15253	15232	0.00
30/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13537	13630	13537	13630	0.00
30/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24280	24247	24280	24247	0.00
30/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24879	24960	24879	24960	0.00
30/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17992	17960	17992	17960	0.00
30/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	17001	17095	17001	17095	0.00
30/01/2008	JN02 On 07-February-08			jNote	10.5000	10.4680	0.1862	0.1857	0.00
30/01/2008	JN02 On 02-May-08			jNote	10.2600	10.2260	0.1839	0.1834	0.00
30/01/2008	JN02 On 07-August-08			jNote	9.9800	9.9590	0.1780	0.1776	0.00
30/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	26668	26032	26668	26032	0.00
30/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	1	0	1	0.00
30/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13438	13144	13438	13144	0.00
30/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7242	7538	7242	7538	0.00
30/01/2008	JN05 On 07-February-08			jNote	9.7100	9.6810	0.3781	0.3773	0.00
30/01/2008	JN05 On 02-May-08			jNote	9.5800	9.5550	0.3749	0.3741	0.00
30/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4160	0.3700	0.3691	0.00
30/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	27503	26544	27503	26544	0.00
30/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	1	0	1	0.00
30/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	12573	12012	12573	12012	0.00
30/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	7867	8401	7867	8401	0.00
30/01/2008	JN10 On 07-February-08			jNote	9.3700	9.3110	0.5977	0.5949	0.00
30/01/2008	JN10 On 02-May-08			jNote	9.2900	9.2230	0.5958	0.5930	0.00
30/01/2008	JN10 On 07-August-08			jNote	9.1900	9.1280	0.5921	0.5891	0.00
30/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	23724	19882	23724	19882	0.00
30/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	1	13	1	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	22779	19787	22779	19787	0.00
30/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	3062	4084	3062	4084	0.00
30/01/2008	JROD On 31-January-08			jRod	10.4900	10.4900	0.0000	0.0066	0.00
30/01/2008	JROD On 29-February-08			jRod	10.7400	10.7460	0.0071	0.0071	0.00
30/01/2008	JROD On 31-March-08			jRod	11.0100	11.0200	0.0076	0.0077	0.00
30/01/2008	JROD On 30-April-08			jRod	10.8900	10.8880	0.0145	0.0145	0.00
30/01/2008	JROD On 30-May-08			jRod	11.1000	11.1050	0.0154	0.0154	0.00
30/01/2008	JROD On 30-June-08			jRod	11.2400	11.2410	0.0159	0.0159	0.00
30/01/2008	JROD On 31-July-08			jRod	11.0500	11.0500	0.0225	0.0225	0.00
30/01/2008	OTH1 On 07-February-08			Index Future	248.0600	252.8350	248.0560	252.8350	0.00
30/01/2008	OTH1 On 02-May-08			Index Future	254.3900	259.2880	254.3860	259.2880	0.00
30/01/2008	OTH1 On 07-August-08			Index Future	264.8400	266.9630	264.8440	266.9630	0.00
30/01/2008	OTH1 On 06-November-08			Index Future	269.1100	274.2870	269.1060	274.2870	12.00
30/01/2008	R153 On 07-February-08			Bond Future	9.2800	9.2300	114.1749	114.2919	8,063.00
30/01/2008	R153 On 02-May-08			Bond Future	9.0400	8.9880	110.4986	110.6065	3,800.00
30/01/2008	R153 On 07-August-08			Bond Future	8.7500	8.6990	113.6469	113.7438	1,290.00
30/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2444	2327	2444	2327	0.00
30/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	548	604	548	604	0.00
30/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	630	578	630	578	0.00
30/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	511	553	511	553	0.00
30/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	995	940	995	940	0.00
30/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3048	2931	3048	2931	0.00
30/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3656	3539	3656	3539	0.00
30/01/2008	R157 On 07-February-08			Bond Future	8.6000	8.4970	132.4627	133.1082	9,888.00
30/01/2008	R157 On 02-May-08			Bond Future	8.4700	8.3670	129.0603	129.6947	420.00
30/01/2008	R157 On 07-August-08			Bond Future	8.3300	8.2290	132.7620	133.3824	2,500.00
30/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	257	552	257	552	0.00
30/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	883	532	883	532	250.00
30/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1794	2156	1794	2156	0.00
30/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1586	1313	1586	1313	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1463	1712	1463	1712	0.00
30/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3519	3147	3519	3147	0.00
30/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	18	74	18	74	250.00
30/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2277	1687	2277	1687	0.00
30/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5608	4962	5608	4962	0.00
30/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2747	3193	2747	3193	0.00
30/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	974	786	974	786	0.00
30/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	7325	6680	7325	6680	0.00
30/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	9072	8427	9072	8427	0.00
30/01/2008	R186 On 07-February-08			Bond Future	8.3200	8.1970	122.0991	123.4172	0.00
30/01/2008	R186 On 02-May-08			Bond Future	8.2300	8.1140	125.3353	126.6598	0.00
30/01/2008	R186 On 07-August-08			Bond Future	8.1500	8.0280	123.6738	125.0037	220.00
30/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	7	0	7	0.00
30/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	6425	5113	6425	5113	0.00
30/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	1710	2259	1710	2259	0.00
30/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	4313	3537	4313	3537	0.00
30/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	2279	2785	2279	2785	0.00
30/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	6774	5950	6774	5950	0.00
30/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	9421	8103	9421	8103	0.00
30/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	12525	11207	12525	11207	0.00
30/01/2008	R196 On 07-February-08			Bond Future	10.1600	10.1120	104.3902	104.4396	0.00
30/01/2008	R196 On 02-May-08			Bond Future	9.7500	9.6630	102.0320	102.0950	0.00
30/01/2008	R196 On 07-August-08			Bond Future	9.0600	9.0550	104.9736	104.9736	0.00
30/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1381	1332	1381	1332	0.00
30/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	54	66	54	66	0.00
30/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	629	578	629	578	0.00
30/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1432	1436	1432	1436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1594	1598	1594	1598	0.00
30/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1628	1579	1628	1579	0.00
30/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1877	1827	1877	1827	0.00
30/01/2008	R201 On 07-February-08			Bond Future	8.6300	8.5250	101.8850	102.3985	0.00
30/01/2008	R201 On 02-May-08			Bond Future	8.4900	8.3890	104.5841	105.0887	0.00
30/01/2008	R201 On 07-August-08			Bond Future	8.3500	8.2450	103.1923	103.6858	0.00
30/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4606	4093	4606	4093	0.00
30/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1352	1633	1352	1633	0.00
30/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1297	1073	1297	1073	0.00
30/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1107	1301	1107	1301	0.00
30/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2822	2523	2822	2523	0.00
30/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	5971	5458	5971	5458	0.00
30/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7358	6844	7358	6844	0.00
30/01/2008	R203 On 07-February-08			Bond Future	8.4800	8.3700	101.8982	102.6069	0.00
30/01/2008	R203 On 02-May-08			Bond Future	8.3700	8.2590	100.4093	101.1133	0.00
30/01/2008	R203 On 07-August-08			Bond Future	8.2500	8.1410	103.3439	104.0411	0.00
30/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	6554	5845	6554	5845	0.00
30/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1019	1349	1019	1349	0.00
30/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1780	1407	1780	1407	0.00
30/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	415	578	415	578	0.00
30/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3642	3108	3642	3108	0.00
30/01/2008	R204 On 07-February-08			Bond Future	8.4600	8.3630	97.8954	98.5847	3,331.00
30/01/2008	R204 On 02-May-08			Bond Future	8.3600	8.2610	100.4922	101.1790	0.00
30/01/2008	R204 On 07-August-08			Bond Future	8.2600	8.1550	99.3676	100.0502	0.00
30/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	6917	6228	6917	6228	0.00
30/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1115	1440	1115	1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	1878	1516	1878	1516	0.00
30/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	326	464	326	464	0.00
30/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	3838	3293	3838	3293	0.00
30/01/2008	R206 On 07-February-08			Bond Future	8.6700	8.5740	95.2170	95.6589	0.00
30/01/2008	R206 On 02-May-08			Bond Future	8.5300	8.4330	97.7292	98.1615	0.00
30/01/2008	R206 On 07-August-08			Bond Future	8.3800	8.2800	96.7873	97.2073	0.00
30/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4181	3739	4181	3739	0.00
30/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	473	626	473	626	0.00
30/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1702	1423	1702	1423	0.00
30/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	744	896	744	896	0.00
30/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2353	2084	2353	2084	0.00
30/01/2008	R207 On 07-February-08			Bond Future	8.4600	8.3450	91.6057	92.3769	0.00
30/01/2008	R207 On 02-May-08			Bond Future	8.3600	8.2530	94.0320	94.8022	0.00
30/01/2008	R207 On 07-August-08			Bond Future	8.2700	8.1550	93.1302	93.8979	0.00
30/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	6996	6224	6996	6224	0.00
30/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1132	1498	1132	1498	0.00
30/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	1924	1519	1924	1519	0.00
30/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	621	884	621	884	0.00
30/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2485	1980	2485	1980	0.00
30/01/2008	R209 On 07-February-08			Bond Future	8.0900	7.9600	81.9924	83.2014	6,590.00
30/01/2008	R209 On 02-May-08			Bond Future	8.0200	7.8910	81.0035	82.2265	0.00
30/01/2008	R209 On 07-August-08			Bond Future	7.9500	7.8190	83.3821	84.6197	0.00
30/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	11135	9926	11135	9926	0.00
30/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1086	1549	1086	1549	0.00
30/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	3670	2910	3670	2910	0.00
30/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	491	920	491	920	0.00
30/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	2398	1589	2398	1589	0.00
30/01/2008	TRT1 On 07-February-08			Index Future	256.9600	258.4100	256.9630	258.4100	0.00
30/01/2008	TRT1 On 02-May-08			Index Future	263.5200	265.0050	263.5200	265.0050	0.00
30/01/2008	TRT1 On 07-August-08			Index Future	271.7600	273.1270	271.7620	273.1270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	TRT1 On 06-November-08			Index Future	278.7700	280.3350	278.7680	280.3350	400.00
31/01/2008	\$ / R On 17-March-08			Currency Future	7.5400	7.3472	7.5354	7.3472	78,059.00
31/01/2008	\$ / R On 13-June-08			Currency Future	7.7400	7.5011	7.7394	7.5011	37,004.00
31/01/2008	\$ / R On 15-September-08			Currency Future	7.9100	7.6585	7.9085	7.6585	8,966.00
31/01/2008	£ / R On 17-March-08			Currency Future	14.9400	14.5692	14.9398	14.5692	1,197.00
31/01/2008	£ / R On 13-June-08			Currency Future	15.2500	14.7888	15.2516	14.7888	1,325.00
31/01/2008	£ / R On 15-September-08			Currency Future	15.4900	15.0098	15.4901	15.0098	292.00
31/01/2008	€ / R On 17-March-08			Currency Future	11.1700	10.8492	11.1709	10.8492	3,752.00
31/01/2008	€ / R On 13-June-08			Currency Future	11.4300	11.0432	11.4349	11.0432	3,881.00
31/01/2008	€ / R On 15-September-08			Currency Future	11.6400	11.2384	11.6432	11.2384	7,936.00
31/01/2008	ALBI On 07-February-08			Index Future	257.3700	258.6230	257.3660	258.6230	594.00
31/01/2008	ALBI On 02-May-08			Index Future	264.0700	265.3990	264.0720	265.3990	0.00
31/01/2008	ALBI On 07-August-08			Index Future	271.9800	273.3660	271.9820	273.3660	0.00
31/01/2008	ALBI On 06-November-08			Index Future	279.4100	280.8340	279.4080	280.8340	0.00
31/01/2008	ALBI On 07-February-08	254.00	Call	Index Future	33855	46276	33855	46276	0.00
31/01/2008	ALBI On 07-February-08	254.00	Put	Index Future	195	46	195	46	0.00
31/01/2008	ALBI On 02-May-08	265.00	Call	Index Future	22109	28744	22109	28744	0.00
31/01/2008	ALBI On 02-May-08	265.00	Put	Index Future	31389	24754	31389	24754	0.00
31/01/2008	ALBI On 07-August-08	265.00	Call	Index Future	83095	94116	83095	94116	0.00
31/01/2008	ALBI On 07-August-08	265.00	Put	Index Future	13275	10456	13275	10456	0.00
31/01/2008	ALBI On 06-November-08	265.00	Call	Index Future	150643	163529	150643	163529	0.00
31/01/2008	ALBI On 06-November-08	265.00	Put	Index Future	6563	5189	6563	5189	0.00
31/01/2008	CRD1 On 07-February-08			Index Future	111.4400	111.7410	111.4440	111.7410	0.00
31/01/2008	CRD1 On 02-May-08			Index Future	114.2900	114.5920	114.2880	114.5920	0.00
31/01/2008	CRD1 On 07-August-08			Index Future	119.6100	119.9450	119.6110	119.9450	0.00
31/01/2008	CRD1 On 06-November-08			Index Future	120.9000	121.2230	120.9020	121.2230	8.00
31/01/2008	GOVI On 07-February-08			jGovi	259.1700	260.3015	259.1660	260.3015	7.00
31/01/2008	GOVI On 02-May-08			jGovi	266.2400	267.4115	266.2440	267.4115	2.00
31/01/2008	GOVI On 07-August-08			jGovi	273.5700	274.7715	273.5730	274.7715	0.00
31/01/2008	GOVI On 06-November-08			jGovi	281.1600	282.3905	281.1595	282.3905	60.00
31/01/2008	GOVI On 07-February-08	265.00	Call	jGovi	0	4	0	4	0.00
31/01/2008	GOVI On 07-February-08	265.00	Put	jGovi	58340	46989	58340	46989	0.00
31/01/2008	GOVI On 02-May-08	264.00	Call	jGovi	39265	47199	39265	47199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2008	GOVI On 02-May-08	264.00	Put	jGovi	16825	13084	16825	13084	0.00
31/01/2008	GOVI On 07-August-08	274.00	Call	jGovi	37198	43464	37198	43464	0.00
31/01/2008	GOVI On 07-August-08	274.00	Put	jGovi	41468	35749	41468	35749	0.00
31/01/2008	GOVI On 06-November-08	274.00	Call	jGovi	92464	101710	92464	101710	0.00
31/01/2008	GOVI On 06-November-08	274.00	Put	jGovi	20869	17805	20869	17805	0.00
31/01/2008	ILBI On 07-February-08			Index Future	299.5500	299.2320	299.5510	299.2320	0.00
31/01/2008	J153 On 31-August-10			jSwap	10.4200	10.4150	0.0766	0.0765	0.00
31/01/2008	J157 On 15-September-15			jSwap	9.7500	9.6770	0.0283	0.0241	0.00
31/01/2008	J186 On 21-December-26			jSwap	8.9700	8.8830	0.1310	0.1243	0.00
31/01/2008	J201 On 22-December-14			jSwap	9.7600	9.6930	0.1130	0.1099	0.00
31/01/2008	J203 On 15-September-17			jSwap	9.6700	9.5690	0.1413	0.1351	0.00
31/01/2008	J204 On 21-December-18			jSwap	9.5800	9.4620	0.1399	0.1325	0.00
31/01/2008	J207 On 15-January-20			jSwap	9.4700	9.3480	0.1033	0.0953	0.00
31/01/2008	JBAR On 21-December-05			jBar	11.2900	11.2960	11.2920	11.2960	0.00
31/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3510	0.0275	0.0275	0.00
31/01/2008	JFRA On 05-February-09			jFra	10.3400	10.3320	0.0251	0.0251	0.00
31/01/2008	JFRA On 02-May-08			jFra	11.1900	11.2130	0.0289	0.0289	0.00
31/01/2008	JFRA On 07-May-09			jFra	10.0300	10.0300	0.0244	0.0244	0.00
31/01/2008	JFRA On 07-August-08			jFra	10.9600	10.9570	0.0266	0.0266	0.00
31/01/2008	JFRA On 06-August-09			jFra	9.7600	9.7540	0.0238	0.0237	0.00
31/01/2008	JFRA On 06-November-08			jFra	10.6700	10.6580	0.0259	0.0259	0.00
31/01/2008	JFRA On 05-November-09			jFra	9.4800	9.4770	0.0231	0.0231	0.00
31/01/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	9623	9697	9623	9697	0.00
31/01/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	278	359	278	359	0.00
31/01/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20511	20533	20511	20533	0.00
31/01/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19694	19726	19694	19726	0.00
31/01/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11248	11341	11248	11341	0.00
31/01/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8848	8868	8848	8868	0.00
31/01/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15214	15253	15214	15253	0.00
31/01/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13500	13537	13500	13537	0.00
31/01/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24261	24280	24261	24280	0.00
31/01/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24853	24879	24853	24879	0.00
31/01/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17978	17992	17978	17992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16953	17001	16953	17001	0.00
31/01/2008	JN02 On 07-February-08			jNote	10.5000	10.5040	0.1862	0.1862	0.00
31/01/2008	JN02 On 02-May-08			jNote	10.2600	10.2590	0.1839	0.1839	0.00
31/01/2008	JN02 On 07-August-08			jNote	10.0000	9.9810	0.1782	0.1780	0.00
31/01/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	26653	26668	26653	26668	0.00
31/01/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
31/01/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13428	13438	13428	13438	0.00
31/01/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7161	7242	7161	7242	0.00
31/01/2008	JN05 On 07-February-08			jNote	9.7400	9.7060	0.3794	0.3781	0.00
31/01/2008	JN05 On 02-May-08			jNote	9.6200	9.5830	0.3763	0.3749	0.00
31/01/2008	JN05 On 07-August-08			jNote	9.4900	9.4460	0.3716	0.3700	0.00
31/01/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	28893	27503	28893	27503	0.00
31/01/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
31/01/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13451	12573	13451	12573	0.00
31/01/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	7145	7867	7145	7867	0.00
31/01/2008	JN10 On 07-February-08			jNote	9.4800	9.3720	0.6028	0.5977	0.00
31/01/2008	JN10 On 02-May-08			jNote	9.4000	9.2860	0.6012	0.5958	0.00
31/01/2008	JN10 On 07-August-08			jNote	9.3200	9.1930	0.5979	0.5921	0.00
31/01/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	30461	23724	30461	23724	0.00
31/01/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	0	1	0	1	0.00
31/01/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	28690	22779	28690	22779	0.00
31/01/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1738	3062	1738	3062	0.00
31/01/2008	JROD On 31-January-08			jRod	10.4900	10.4900	0.0000	0.0000	0.00
31/01/2008	JROD On 29-February-08			jRod	10.7400	10.7410	0.0070	0.0071	0.00
31/01/2008	JROD On 31-March-08			jRod	11.0100	11.0130	0.0076	0.0076	0.00
31/01/2008	JROD On 30-April-08			jRod	11.2900	10.8860	0.0082	0.0145	0.00
31/01/2008	JROD On 30-May-08			jRod	11.1000	11.1040	0.0154	0.0154	0.00
31/01/2008	JROD On 30-June-08			jRod	11.2400	11.2400	0.0159	0.0159	0.00
31/01/2008	JROD On 31-July-08			jRod	11.3400	11.0480	0.0162	0.0225	0.00
31/01/2008	OTH1 On 07-February-08			Index Future	248.7800	248.0560	248.7770	248.0560	0.00
31/01/2008	OTH1 On 02-May-08			Index Future	255.1200	254.3860	255.1240	254.3860	0.00
31/01/2008	OTH1 On 07-August-08			Index Future	262.7700	264.8440	262.7730	264.8440	0.00
31/01/2008	OTH1 On 06-November-08			Index Future	269.8900	269.1060	269.8890	269.1060	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2008	R153 On 07-February-08			Bond Future	9.2800	9.2800	114.1749	114.1749	8,075.00
31/01/2008	R153 On 02-May-08			Bond Future	9.0400	9.0380	110.4986	110.4986	3,800.00
31/01/2008	R153 On 07-August-08			Bond Future	8.7500	8.7490	113.6469	113.6469	1,290.00
31/01/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2444	2444	2444	2444	0.00
31/01/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	544	548	544	548	0.00
31/01/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	626	630	626	630	0.00
31/01/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	510	511	510	511	0.00
31/01/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	993	995	993	995	0.00
31/01/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3048	3048	3048	3048	0.00
31/01/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3656	3656	3656	3656	0.00
31/01/2008	R157 On 07-February-08			Bond Future	8.7000	8.5970	131.8215	132.4627	9,681.00
31/01/2008	R157 On 02-May-08			Bond Future	8.5700	8.4670	128.4300	129.0603	620.00
31/01/2008	R157 On 07-August-08			Bond Future	8.4300	8.3290	132.1456	132.7620	2,500.00
31/01/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	88	257	88	257	0.00
31/01/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1355	883	1355	883	250.00
31/01/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1472	1794	1472	1794	0.00
31/01/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1894	1586	1894	1586	2,000.00
31/01/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1240	1463	1240	1463	0.00
31/01/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3912	3519	3912	3519	0.00
31/01/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	3	18	3	18	250.00
31/01/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2902	2277	2902	2277	0.00
31/01/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	6249	5608	6249	5608	0.00
31/01/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2335	2747	2335	2747	0.00
31/01/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1192	974	1192	974	0.00
31/01/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	7967	7325	7967	7325	0.00
31/01/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	9714	9072	9714	9072	0.00
31/01/2008	R186 On 07-February-08			Bond Future	8.4500	8.3170	120.6954	122.0991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2008	R186 On 02-May-08			Bond Future	8.3600	8.2340	123.9246	125.3353	0.00
31/01/2008	R186 On 07-August-08			Bond Future	8.2800	8.1480	122.2573	123.6738	220.00
31/01/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	7828	6425	7828	6425	0.00
31/01/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	1232	1710	1232	1710	0.00
31/01/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	5245	4313	5245	4313	0.00
31/01/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1813	2279	1813	2279	0.00
31/01/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	7725	6774	7725	6774	0.00
31/01/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	10825	9421	10825	9421	0.00
31/01/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	13929	12525	13929	12525	0.00
31/01/2008	R196 On 07-February-08			Bond Future	10.1600	10.1630	104.3922	104.3902	0.00
31/01/2008	R196 On 02-May-08			Bond Future	9.7300	9.7450	102.0443	102.0320	0.00
31/01/2008	R196 On 07-August-08			Bond Future	9.1400	9.0550	104.9312	104.9736	0.00
31/01/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1379	1381	1379	1381	0.00
31/01/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	55	54	55	54	0.00
31/01/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	618	629	618	629	0.00
31/01/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1408	1432	1408	1432	0.00
31/01/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1612	1594	1612	1594	0.00
31/01/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1627	1628	1627	1628	0.00
31/01/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1875	1877	1875	1877	0.00
31/01/2008	R201 On 07-February-08			Bond Future	8.7300	8.6250	101.3749	101.8850	0.00
31/01/2008	R201 On 02-May-08			Bond Future	8.5900	8.4890	104.0826	104.5841	0.00
31/01/2008	R201 On 07-August-08			Bond Future	8.4500	8.3450	102.7019	103.1923	0.00
31/01/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	5117	4606	5117	4606	0.00
31/01/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1103	1352	1103	1352	0.00
31/01/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1549	1297	1549	1297	0.00
31/01/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	934	1107	934	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3140	2822	3140	2822	0.00
31/01/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	6481	5971	6481	5971	0.00
31/01/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7868	7358	7868	7358	0.00
31/01/2008	R203 On 07-February-08			Bond Future	8.5800	8.4800	101.2597	101.8982	0.00
31/01/2008	R203 On 02-May-08			Bond Future	8.4700	8.3690	99.7749	100.4093	0.00
31/01/2008	R203 On 07-August-08			Bond Future	8.3500	8.2510	102.7154	103.3439	0.00
31/01/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	7193	6554	7193	6554	0.00
31/01/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	769	1019	769	1019	0.00
31/01/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2165	1780	2165	1780	0.00
31/01/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	299	415	299	415	0.00
31/01/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	4155	3642	4155	3642	0.00
31/01/2008	R204 On 07-February-08			Bond Future	8.5700	8.4630	97.1446	97.8954	3,331.00
31/01/2008	R204 On 02-May-08			Bond Future	8.4700	8.3610	99.7440	100.4922	0.00
31/01/2008	R204 On 07-August-08			Bond Future	8.3700	8.2550	98.6238	99.3676	0.00
31/01/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	7668	6917	7668	6917	0.00
31/01/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	820	1115	820	1115	0.00
31/01/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2331	1878	2331	1878	0.00
31/01/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	214	326	214	326	0.00
31/01/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	4470	3838	4470	3838	0.00
31/01/2008	R206 On 07-February-08			Bond Future	8.7700	8.6740	94.7777	95.2170	0.00
31/01/2008	R206 On 02-May-08			Bond Future	8.6300	8.5330	97.2994	97.7292	0.00
31/01/2008	R206 On 07-August-08			Bond Future	8.4800	8.3800	96.3694	96.7873	0.00
31/01/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4620	4181	4620	4181	0.00
31/01/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	349	473	349	473	0.00
31/01/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2008	1702	2008	1702	0.00
31/01/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	612	744	612	744	0.00
31/01/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2638	2353	2638	2353	0.00
31/01/2008	R206 On 06-November-08			Bond Future	8.3000	0.0000	99.0960	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
31/01/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	1197	0	1197	0	0.00
31/01/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2423	0	2423	0	0.00
31/01/2008	R207 On 07-February-08			Bond Future	8.5700	8.4550	90.8431	91.6057	0.00
31/01/2008	R207 On 02-May-08			Bond Future	8.4700	8.3630	93.2703	94.0320	0.00
31/01/2008	R207 On 07-August-08			Bond Future	8.3800	8.2650	92.3709	93.1302	0.00
31/01/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	7758	6996	7758	6996	0.00
31/01/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	832	1132	832	1132	0.00
31/01/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2385	1924	2385	1924	0.00
31/01/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	421	621	421	621	0.00
31/01/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3044	2485	3044	2485	0.00
31/01/2008	R209 On 07-February-08			Bond Future	8.2200	8.0900	80.8128	81.9924	6,410.00
31/01/2008	R209 On 02-May-08			Bond Future	8.1500	8.0210	79.8100	81.0035	0.00
31/01/2008	R209 On 07-August-08			Bond Future	8.0800	7.9490	82.1743	83.3821	0.00
31/01/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	12314	11135	12314	11135	0.00
31/01/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	735	1086	735	1086	0.00
31/01/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	4513	3670	4513	3670	0.00
31/01/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	235	491	235	491	0.00
31/01/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	3350	2398	3350	2398	0.00
31/01/2008	R209 On 06-November-08			Bond Future	8.0000	0.0000	81.3511	0.0000	0.00
31/01/2008	R209 On 06-November-08	7.78	Call	Option on Bond Future	620	0	620	0	0.00
31/01/2008	R209 On 06-November-08	7.78	Put	Option on Bond Future	2745	0	2745	0	0.00
31/01/2008	TRT1 On 07-February-08			Index Future	255.9000	256.9630	255.9000	256.9630	0.00
31/01/2008	TRT1 On 02-May-08			Index Future	262.4300	263.5200	262.4290	263.5200	0.00
31/01/2008	TRT1 On 07-August-08			Index Future	270.4900	271.7620	270.4930	271.7620	0.00
31/01/2008	TRT1 On 06-November-08			Index Future	277.6200	278.7680	277.6160	278.7680	400.00