

Daily MTM Report

Daily summary for 23/07/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			9.03000	9.04000			0.00	0.00
R157 On 15/09/2015 Bond			8.45000	8.46000			0.00	0.00
R186 On 21/12/2026 Bond			8.20500	8.21500			0.00	0.00
R196 On 28/02/2009 Bond			9.35500	9.36500			0.00	0.00
R201 On 21/12/2014 Bond			8.49000	8.50000			0.00	0.00
R203 On 15/09/2017 Bond			8.38000	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.37000	8.38000			0.00	0.00
R206 On 15/01/2014 Bond			8.49000	8.50000			0.00	0.00
R207 On 15/01/2020 Bond			8.32000	8.33000			0.00	0.00
R209 On 31/03/2036 Bond			7.29500	7.95000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:								0.00	0.00

Derivatives

\$ / R On 17/09/2007 Currency Future			6.86420		6.92890		0.00	0.00	3,000.00
\$ / R On 14/12/2007 Currency Future			6.95100		7.01560		0.00	420.00	10,825.00
\$ / R On 17/03/2008 Currency Future			7.03970		7.10470		0.00	100.00	4,381.00
ALBI On 02/08/2007 Index Future			250.21100		249.99000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			449.00000	286	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			40549.00000	38176	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.44400		256.22200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			39706.00000	40755	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			17486.00000	16315	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.45300		263.22900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			100939.00000	102642	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			8649.00000	8112	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.70200		107.60400		0.00	0.00	10.00
CRD1 On 01/11/2007 Index Future			110.16100		0.00000		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			114.58800		0.00000		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			251.28950		251.05400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			105540.00000	107895	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			0.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			257.02600		256.78500		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			1528.00000	1590	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			83678.00000	81330	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.52650		263.28000		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			22662.00000	23482	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			39862.00000	38217	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.82200		0.00000		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			0.00000	81698	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			0.00000	23478	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			278.77100		275.97900		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.71500		0.00000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.52400		0.00000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.82800		9.83400		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J157 On 15/09/2015 jSwap			9.40200	9.39100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.63900	8.63000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.47000	9.46100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.24800	9.24100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.15100	9.15000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.06600	9.06700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.86700	9.86700		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.95700	9.97000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		6008.00000	5976	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		0.00000	0	0.37	0.00	0.00
JFRA On 23/08/2007 jFra			10.07000	10.06700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1042.00000	1033	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		135.00000	119	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.18400	10.18900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7028.00000	7015	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		0.00000	0	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			10.20400	10.21500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18334.00000	18213	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11714.00000	11616	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			9.06300	0.00000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		0.00000	16123	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		0.00000	19204	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.02700	0.00000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		0.00000	20113	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		0.00000	20655	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.95400	0.00000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		0.00000	22330	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		0.00000	23050	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.00100	10.00800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13961.00000	13704	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		302.00000	171	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.96200	9.96900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21503.00000	21287	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN02 On 01/11/2007 jNote	9.00	Put			4042.00000	3952	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.86800		9.87600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			23860.00000	23666	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			8197.00000	8145	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			8.76600		0.00000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			0.00000	8813	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			0.00000	31131	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.57700		9.57600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			13154.00000	13032	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			373.00000	210	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.52800		9.52700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call			23955.00000	23874	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put			3270.00000	3149	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.45400		9.45200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			25271.00000	25227	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			7496.00000	7373	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.21500		0.00000		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			0.00000	2832	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			0.00000	54672	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.14700		9.14000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call			9859.00000	9976	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put			845.00000	513	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.09700		9.09000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call			13771.00000	13884	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put			7965.00000	7628	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.03100		9.02600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			15680.00000	15735	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			14002.00000	13734	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.15000		0.00000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			0.00000	2211	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			0.00000	59708	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95900		8.96300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.27400		9.29300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.58200		9.60600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.45200		9.46300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.72200		9.73200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.92500		9.93400		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			245.54600		245.16800		0.00	0.00	15.00
OTH1 On 01/11/2007 Index Future			251.15200		0.00000		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			258.48800		0.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future			9.03000	9.04000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		2290.00000	2071	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3410.00000	2912	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		599.00000	442	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7342.00000	6904	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	7.75	Call		0.00000	0	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	7.75	Put		36866.00000	36587	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		393.00000	268	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8547.00000	8142	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25.00000	10	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		15270.00000	14975	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		248.00000	155	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9815.00000	9443	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.02500	9.03500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1069.00000	1049	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		21637.00000	21358	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		480.00000	465	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		27701.00000	27427	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		193.00000	184	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		34119.00000	33851	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.96000	8.97000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		3729.00000	3729	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20885.00000	20649	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2463.00000	2457	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25657.00000	25415	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1562.00000	1553	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30837.00000	30592	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.73900	0.00000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		0.00000	13432	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		0.00000	7780	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.45000	8.46000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		8133.00000	7727	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5392.00000	4300	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		3.00000	0	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		49975.00000	49286	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		17867.00000	17968	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1538.00000	952	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		0.00000	0	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		86715.00000	86029	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		20760.00000	20989	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1063.00000	606	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		23755.00000	24102	6.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	8.80	Put		703.00000	364	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		36455.00000	37074	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		100.00000	32	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.44000	8.45000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		2762.00000	2720	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		50758.00000	50047	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1160.00000	1127	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66872.00000	66170	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1160.00000	1127	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66872.00000	66170	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		427.00000	407	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		84167.00000	83478	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41000	8.42000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		8145.00000	8162	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		52768.00000	52134	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4957.00000	4953	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		66756.00000	66101	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2846.00000	2834	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		82115.00000	81451	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.23800	0.00000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		0.00000	33510	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		0.00000	16836	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.19500	8.20500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		13450.00000	12825	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8417.00000	6670	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		29348.00000	29564	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2329.00000	1422	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		34020.00000	34440	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1599.00000	896	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		38834.00000	39441	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1049.00000	533	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		59020.00000	60043	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		145.00000	45	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.15500	8.16500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		5373.00000	5300	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		83460.00000	82266	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		2294.00000	2232	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		111677.00000	110494	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		849.00000	811	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		142660.00000	141501	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.10000	8.11000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		22253.00000	22380	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		63623.00000	62628	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14052.00000	14103	10.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/02/2008 Bond Future	7.50	Put		85391.00000	84320	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8310.00000	8316	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		110685.00000	109568	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.06700	0.00000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		0.00000	39810	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		0.00000	47349	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.34800	9.35600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		3.00000	1	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8754.00000	8637	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		12391.00000	12276	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		16049.00000	15934	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.21000	9.21900		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1358.00000	1345	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7117.00000	6994	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		729.00000	716	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9578.00000	9454	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		358.00000	347	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12309.00000	12189	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.06500	9.08100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3552.00000	3579	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6813.00000	6683	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2666.00000	2684	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8400.00000	8261	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1951.00000	1961	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10168.00000	10021	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.94700	0.00000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		0.00000	4398	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		0.00000	3987	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.48500	8.49500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		5306.00000	4955	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5034.00000	4138	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		12563.00000	12586	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1477.00000	956	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		14792.00000	14923	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1026.00000	612	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		17134.00000	17363	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		696.00000	380	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		27150.00000	27619	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		118.00000	42	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.43000	8.44000		6.28	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/11/2007 Bond Future	7.75	Call		2703.00000	2664	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		40330.00000	39758	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1223.00000	1190	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		52915.00000	52349	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		492.00000	471	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		66487.00000	65933	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.34500	8.35500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7540.00000	7560	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		39666.00000	39165	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4700.00000	4700	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		50472.00000	49951	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2774.00000	2764	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		62414.00000	61884	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.28400	0.00000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		0.00000	25303	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		0.00000	14371	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.37500	8.38500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		10990.00000	10770	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3338.00000	2449	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		21586.00000	21882	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		811.00000	438	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		24558.00000	24952	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		538.00000	263	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		27589.00000	28068	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		339.00000	149	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		40070.00000	40709	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		39.00000	10	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.32500	8.33500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1697.00000	1660	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		58957.00000	58258	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.26000	8.27000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6451.00000	6460	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		58404.00000	57760	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.20900	0.00000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		0.00000	25333	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		0.00000	22690	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.36500	8.37500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		13311.00000	12909	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4474.00000	3361	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		24082.00000	24241	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1328.00000	775	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		27122.00000	27404	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.75	Put		930.00000	501	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		30250.00000	30638	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		638.00000	315	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		43242.00000	43877	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		112.00000	36	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.32000	8.33000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		5126.00000	5028	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		66049.00000	65246	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.25500	8.26500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		12779.00000	12766	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		68236.00000	67523	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.21100	0.00000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		0.00000	27103	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		0.00000	24404	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.48000	8.49000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		660.00000	468	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		12109.00000	11443	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		35854.00000	35380	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		37.00000	14	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		23594.00000	23098	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.42000	8.43000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2123.00000	2093	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		34176.00000	33684	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.32500	8.33500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6284.00000	6305	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		33012.00000	32583	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.26400	0.00000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		0.00000	16672	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		0.00000	17285	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.31500	8.32500		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		14164.00000	14291	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1632.00000	1036	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		26777.00000	27376	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		203.00000	79	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		30146.00000	30797	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		108.00000	35	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		33539.00000	34223	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		55.00000	15	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		47092.00000	47813	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2.00000	0	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.26000	8.27000		8.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/11/2007 Bond Future	7.50	Call		2003.00000	1965	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		59680.00000	58923	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.21000	8.22000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6414.00000	6433	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		59788.00000	59092	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.16800	0.00000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		0.00000	29307	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		0.00000	23508	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.90500	7.93500		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		2.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		69513.00000	66656	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		97298.00000	94443	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		126503.00000	123648	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.87000	7.90000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1306.00000	1381	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		95084.00000	92289	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.82000	7.85000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		5996.00000	6306	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		94790.00000	92208	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			1.11400	0.00000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	1399117	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		0.00000	0	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.24600	248.00800		0.00	0.00	500.00
TRT1 On 01/11/2007 Index Future			253.91200	0.00000		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.43000	0.00000		0.00	0.00	0.00
Total for Derivatives:							520.00	21,490.00

Grand Total: **520.00** **21,490.00**