

Daily MTM Report

Daily summary for 26/07/2007

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			9.15000	9.02000			0.00	0.00
R157 On 15/09/2015 Bond			8.51000	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			8.26500	8.18000			0.00	0.00
R196 On 28/02/2009 Bond			9.45500	9.34500			0.00	0.00
R201 On 21/12/2014 Bond			8.55500	8.45500			0.00	0.00
R203 On 15/09/2017 Bond			8.44000	8.35000			0.00	0.00
R204 On 21/12/2018 Bond			8.43000	8.34000			0.00	0.00
R206 On 15/01/2014 Bond			8.55500	8.45500			0.00	0.00
R207 On 15/01/2020 Bond			8.37500	8.28500			0.00	0.00
R209 On 31/03/2036 Bond			7.97500	7.89000			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			7.04870		6.95120		0.00	1,115.00	2,000.00
\$ / R On 14/12/2007 Currency Future			7.13770		7.03740		0.00	2,000.00	12,785.00
\$ / R On 17/03/2008 Currency Future			7.23010		7.12600		0.00	780.00	4,601.00
ALBI On 02/08/2007 Index Future			250.40400		250.40400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			193.00000	126	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			36153.00000	36086	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.63600		256.63600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			41761.00000	41636	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15401.00000	15276	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.63100		263.63100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			104032.00000	103975	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7722.00000	7665	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.33600		107.73500		0.00	0.00	10.00
CRD1 On 01/11/2007 Index Future			109.78500		110.19400		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			114.62300		114.62300		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			250.27100		251.43350		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			109335.00000	97710	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			255.98250		257.17200		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			1622.00000	920	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			79902.00000	91095	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.45600		263.67550		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			23976.00000	18971	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			37221.00000	44411	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.98000		270.16900		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			83990.00000	75705	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			22300.00000	25905	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			278.22400		278.22400		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.14800		285.14800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			292.92000		292.92000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.96400		9.80900		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			9.53800	9.35500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76300	8.60300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.62600	9.43400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.36700	9.20700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.27900	9.11400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.19600	9.03000		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			9.93500	9.94200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5941.00000	5924	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			10.07400	10.06900		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1025.00000	1011	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		109.00000	106	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.21100	10.15800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6947.00000	7085	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			10.26400	10.17400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18104.00000	18193	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11571.00000	11438	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.28700	10.16300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17419.00000	17545	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		17649.00000	17455	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.14700	10.01600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		20046.00000	20175	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		20616.00000	20425	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.04600	9.92100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22243.00000	22366	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		23044.00000	22863	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.08500	9.97700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13213.00000	15071	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		110.00000	35	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.07900	9.93500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20846.00000	22748	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		3994.00000	3324	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.01800	9.84200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23296.00000	25352	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8237.00000	7172	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.95300	9.74500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16091.00000	17866	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		19107.00000	17127	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.75900	9.56100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12348.00000	19893	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		149.00000	4	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.72100	9.51000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23255.00000	29928	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		3226.00000	1740	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.65600	9.43700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		24714.00000	30763	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7520.00000	5079	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.59300	9.36800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15772.00000	20147	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19480.00000	15005	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.27000	9.10400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		7433.00000	17290	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		729.00000	13	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.22500	9.05300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		12171.00000	19044	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		8749.00000	4622	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.16400	8.98800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		14273.00000	20405	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		15052.00000	9878	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.10400	8.92700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		15940.00000	21781	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		19283.00000	13676	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95600	8.95700		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.25300	9.26000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.55100	9.56100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.43400	9.44000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.70300	9.71000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90500	9.91400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			9.70500	9.71300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.89000	9.89800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.04000	10.04900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
OTH1 On 02/08/2007 Index Future			244.32800	245.72400		0.00	0.00	15.00
OTH1 On 01/11/2007 Index Future			249.90400	251.33200		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			258.76300	258.76300		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			9.15000	9.03000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		1813.00000	609	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2654.00000	4802	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		307.00000	50	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6770.00000	9865	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		36586.00000	39939	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		171.00000	22	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8045.00000	11249	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		3.00000	0	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		14968.00000	18318	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		89.00000	9	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9377.00000	12649	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.14500	9.02500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1015.00000	678	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		21324.00000	24089	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		444.00000	279	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		27406.00000	30344	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		173.00000	102	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		33840.00000	36871	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.08000	8.96000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		3689.00000	3008	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20609.00000	22755	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2423.00000	1936	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25382.00000	27721	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1527.00000	1193	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30566.00000	33059	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.95000	8.83000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		12259.00000	10834	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		8581.00000	9755	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.51000	8.42000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		8436.00000	4556	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2947.00000	5240	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		0.00000	0	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		47224.00000	53397	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		19543.00000	13882	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		464.00000	977	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		83967.00000	90140	5.60	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	8.75	Call		22711.00000	16848	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		265.00000	576	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		25942.00000	19943	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		141.00000	316	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		39111.00000	32947	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		7.00000	16	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.50000	8.41000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		2906.00000	2111	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		48222.00000	53447	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1207.00000	831	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64239.00000	69883	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1207.00000	831	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64239.00000	69883	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		436.00000	283	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		81496.00000	87363	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.47000	8.38000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		8546.00000	7136	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		50561.00000	55009	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		5202.00000	4251	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		64393.00000	69300	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2985.00000	2384	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		79646.00000	84903	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.42000	8.33000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		29903.00000	26646	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		19116.00000	21585	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.26500	8.17500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		13301.00000	7057	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4897.00000	8728	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		31153.00000	21935	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		762.00000	1619	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		36227.00000	26671	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		434.00000	952	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		41387.00000	31605	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		229.00000	522	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		62258.00000	52199	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		11.00000	27	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.22500	8.13500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		5478.00000	4016	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		80196.00000	88798	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		2301.00000	1599	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		108316.00000	117678	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		832.00000	546	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		139275.00000	149052	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.17000	8.08000		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	7.75	Call		23005.00000	19453	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		61006.00000	67519	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14520.00000	12007	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		82490.00000	90043	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8573.00000	6919	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		107578.00000	115991	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.11000	8.02000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		42293.00000	37274	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		44550.00000	49614	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.45300	9.34100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8536.00000	10142	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		12176.00000	13782	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		15834.00000	17440	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.33600	9.20100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1346.00000	953	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6885.00000	8142	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		712.00000	478	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9341.00000	10756	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		343.00000	217	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12074.00000	13598	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.20800	9.04600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3631.00000	3007	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6548.00000	7515	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2723.00000	2217	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8113.00000	9198	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1990.00000	1591	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9863.00000	11055	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.09700	8.92300		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4480.00000	3800	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3883.00000	4551	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.54500	8.45500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		5403.00000	2690	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2950.00000	5136	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		13759.00000	9402	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		492.00000	1035	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		16231.00000	11667	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		283.00000	619	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		18776.00000	14073	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		157.00000	353	6.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future	9.00	Call		29223.00000	24338	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		10.00000	24	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.49000	8.40000		6.28	91.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		2829.00000	2108	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38322.00000	42396	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1267.00000	900	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		50824.00000	55252	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		502.00000	338	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		64362.00000	68993	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.40500	8.31500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7903.00000	6651	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37944.00000	41377	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4929.00000	4063	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48615.00000	52435	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2907.00000	2344	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60462.00000	64584	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.31000	8.22000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		27234.00000	24418	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		13035.00000	14810	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.43500	8.34500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		11825.00000	7197	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1493.00000	2881	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		23633.00000	17838	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		178.00000	399	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		26794.00000	20900	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		95.00000	217	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		29976.00000	24023	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		46.00000	109	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		42712.00000	36698	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2.00000	4	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.38500	8.29500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1777.00000	1250	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		56388.00000	61807	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.32000	8.23000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6783.00000	5586	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		56120.00000	60796	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.24000	8.15000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		27318.00000	24161	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		20857.00000	23517	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.42500	8.33500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		13868.00000	8977	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2180.00000	3688	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	8.70	Call		25968.00000	19891	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		362.00000	684	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		29254.00000	23050	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		211.00000	407	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		32582.00000	26296	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		119.00000	232	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		45988.00000	39597	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		8.00000	16	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.38000	8.29000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		5240.00000	4164	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		63337.00000	68603	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.31500	8.22500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		13203.00000	11483	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		65858.00000	70426	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.24500	8.15500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		29119.00000	25738	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		22529.00000	25393	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.54000	8.45000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		449.00000	92	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10002.00000	13905	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		33957.00000	38218	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		9.00000	1	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		21669.00000	25922	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.48000	8.39000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2232.00000	1638	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32435.00000	35997	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.38500	8.29500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6603.00000	5527	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31531.00000	34497	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.28500	8.19500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		18176.00000	16125	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15764.00000	17656	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.37500	8.28500		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		15927.00000	10173	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		497.00000	1246	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		29491.00000	23032	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		19.00000	62	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		32943.00000	26458	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		7.00000	24	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		36384.00000	29888	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2.00000	8	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	9.00	Call		49987.00000	43485	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.32000	8.23000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2113.00000	1477	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		56907.00000	62741	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.26700	8.18000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6791.00000	5538	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		57301.00000	62260	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.21500	8.12500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		30922.00000	27374	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		22063.00000	24905	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.97500	7.88500		12.56	0.00	635.00
R209 On 02/08/2007 Bond Future	7.25	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		64743.00000	73292	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		92530.00000	101079	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		121736.00000	130285	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.94000	7.85000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1433.00000	947	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		90419.00000	98525	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.89000	7.80000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		6523.00000	5173	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		90487.00000	97797	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.84000	7.75000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		37735.00000	33268	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		37735.00000	41998	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			247.23400	248.38800		0.00	0.00	500.00
TRT1 On 01/11/2007 Index Future			252.87600	254.05700		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.59400	261.59400		0.00	0.00	0.00

Total for Derivatives:

3,986.00

22,763.00

Grand Total:

3,986.00

22,763.00