

Daily MTM Report

Daily summary for 25/07/2007

| 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 | | | 9.02000 | 8.98500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.42000 | 8.40000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.18000 | 8.15000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.34500 | 9.31000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.45500 | 8.43500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.35000 | 8.33000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.34000 | 8.32000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.45500 | 8.43500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.28500 | 8.26500 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.89000 | 7.86500 | | | 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 | | | 6.95120 | | 6.88080 | | 0.00 | 0.00 | 3,000.00 |
| \$ / R On 14/12/2007 Currency Future | | | 7.03740 | | 6.96680 | | 0.00 | 0.00 | 11,825.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.12600 | | 7.05470 | | 0.00 | 1,000.00 | 5,381.00 |
| ALBI On 02/08/2007 Index Future | | | 250.40400 | | 250.85700 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/08/2007 Index Future | 254.00 | Call | | | 476.00000 | 193 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/08/2007 Index Future | 254.00 | Put | | | 31906.00000 | 36153 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | | | 256.63600 | | 257.10000 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | | 44996.00000 | 41761 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | | 13996.00000 | 15401 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 263.63100 | | 264.09000 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 108008.00000 | 104032 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 7108.00000 | 7722 | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/08/2007 Index Future | | | 107.73500 | | 107.93600 | | 0.00 | 0.00 | 10.00 |
| CRD1 On 01/11/2007 Index Future | | | 110.19400 | | 110.40000 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/02/2008 Index Future | | | 114.62300 | | 114.78300 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 251.43350 | | 252.00350 | | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | | 115035.00000 | 109335 | 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 | | | 257.17200 | | 257.75550 | | 3.89 | 0.00 | 118.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | | 2123.00000 | 1622 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | | 74568.00000 | 79902 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 263.67550 | | 264.27450 | | 3.89 | 0.00 | 80.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 26758.00000 | 23976 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 34013.00000 | 37221 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 270.16900 | | 270.45000 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 86063.00000 | 83990 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 21563.00000 | 22300 | 0.00 | 0.00 | 0.00 |
| ILBI On 02/08/2007 Index Future | | | 278.22400 | | 278.53600 | | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 285.14800 | | 285.46800 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 292.92000 | | 293.22900 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.80900 | | 9.78500 | | 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 | | | 9.35500 | | 9.33700 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.60300 | | 8.58000 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.43400 | | 9.40600 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.20700 | | 9.18900 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.11400 | | 9.09200 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.03000 | | 9.00700 | | 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 | | | 9.94200 | | 9.94700 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | | 5952.00000 | 5941 | 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 | | | 10.06900 | | 10.05600 | | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Call | | | 1018.00000 | 1025 | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Put | | | 117.00000 | 109 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.15800 | | 10.13200 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | | 6880.00000 | 6947 | 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 | | | 10.17400 | | 10.15800 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | | 18118.00000 | 18104 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | | 11625.00000 | 11571 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.16300 | | 10.13000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | | 17408.00000 | 17419 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | | 17724.00000 | 17649 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.01600 | | 9.98700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | | 20039.00000 | 20046 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | | 20679.00000 | 20616 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 9.92100 | | 9.88500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | | 22225.00000 | 22243 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | | 23113.00000 | 23044 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 9.97700 | | 9.95400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | | 12861.00000 | 13213 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | | 170.00000 | 110 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 9.93500 | | 9.90800 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | | 20534.00000 | 20846 | 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 | | 4163.00000 | 3994 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.84200 | 9.81400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 23007.00000 | 23296 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 8444.00000 | 8237 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.74500 | 9.71600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 15880.00000 | 16091 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 19421.00000 | 19107 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 9.56100 | 9.52600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 11128.00000 | 12348 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 294.00000 | 149 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.51000 | 9.47600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 22278.00000 | 23255 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 3570.00000 | 3226 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.43700 | 9.40200 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 23836.00000 | 24714 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 8007.00000 | 7520 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.36800 | 9.33400 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 15196.00000 | 15772 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 20249.00000 | 19480 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 9.10400 | 9.08500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 6602.00000 | 7433 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 1118.00000 | 729 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 9.05300 | 9.03300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 11530.00000 | 12171 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 9398.00000 | 8749 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.98800 | 8.96800 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 13691.00000 | 14273 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 15767.00000 | 15052 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 8.92700 | 8.90600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 15348.00000 | 15940 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 20061.00000 | 19283 | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2007 jRod | | | 8.95700 | 8.95800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2007 jRod | | | 9.26000 | 9.26700 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/09/2007 jRod | | | 9.56100 | 9.57100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.44000 | 9.44600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 9.71000 | 9.71600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 9.91400 | 9.92000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 9.71300 | 9.71700 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 9.89800 | 9.90300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.04900 | 10.05400 | | 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 | | | 245.72400 | 246.43000 | | 0.00 | 0.00 | 15.00 |
| OTH1 On 01/11/2007 Index Future | | | 251.33200 | 252.05500 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/02/2008 Index Future | | | 258.76300 | 259.28400 | | 0.00 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 9.03000 | 8.98000 | | 2.93 | 0.00 | 1,451.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 2634.00000 | 1813 | 3.22 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 2074.00000 | 2654 | 3.22 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 596.00000 | 307 | 3.14 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 5658.00000 | 6770 | 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 | | 35186.00000 | 36586 | 2.73 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 366.00000 | 171 | 3.12 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 6839.00000 | 8045 | 3.12 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 13.00000 | 3 | 3.02 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 13577.00000 | 14968 | 3.02 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 213.00000 | 89 | 3.10 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 8100.00000 | 9377 | 3.10 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 9.02500 | 8.97500 | | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 1201.00000 | 1015 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 20214.00000 | 21324 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 540.00000 | 444 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 26207.00000 | 27406 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 217.00000 | 173 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 32588.00000 | 33840 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 8.96000 | 8.91000 | | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 4016.00000 | 3689 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 19756.00000 | 20609 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 2663.00000 | 2423 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 24441.00000 | 25382 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 1694.00000 | 1527 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 29553.00000 | 30566 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 8.83000 | 8.78000 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 12894.00000 | 12259 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 8132.00000 | 8581 | 2.66 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.42000 | 8.39000 | | 6.00 | 0.00 | 11.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 10138.00000 | 8436 | 6.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 2582.00000 | 2947 | 6.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.75 | Call | | 1.00000 | 0 | 6.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.75 | Put | | 45157.00000 | 47224 | 6.00 | 0.00 | 57.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 21573.00000 | 19543 | 6.76 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 428.00000 | 464 | 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 | | 81900.00000 | 83967 | 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 | | 24763.00000 | 22711 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 250.00000 | 265 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 28004.00000 | 25942 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 137.00000 | 141 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 41179.00000 | 39111 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 8.00000 | 7 | 6.80 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.41000 | 8.38000 | | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 3250.00000 | 2906 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 46551.00000 | 48222 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 1380.00000 | 1207 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 62396.00000 | 64239 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 1380.00000 | 1207 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 62396.00000 | 64239 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 511.00000 | 436 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 79555.00000 | 81496 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.38000 | 8.35000 | | 6.00 | 0.00 | 343.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 9092.00000 | 8546 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 49147.00000 | 50561 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 5580.00000 | 5202 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 62811.00000 | 64393 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 3230.00000 | 2985 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 77931.00000 | 79646 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.33000 | 8.30000 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 31067.00000 | 29903 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 18365.00000 | 19116 | 5.32 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 8.17500 | 8.13500 | | 10.54 | 0.00 | 5.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 16874.00000 | 13301 | 11.59 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 3951.00000 | 4897 | 11.59 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 35535.00000 | 31153 | 11.87 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 625.00000 | 762 | 11.87 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 40673.00000 | 36227 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 361.00000 | 434 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 45871.00000 | 41387 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 195.00000 | 229 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 66777.00000 | 62258 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 10.00000 | 11 | 11.94 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 8.13500 | 8.09500 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 6301.00000 | 5478 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 76505.00000 | 80196 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 2718.00000 | 2301 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 104219.00000 | 108316 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 1012.00000 | 832 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 134941.00000 | 139275 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.08000 | 8.04000 | | 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 | | 24780.00000 | 23005 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 58266.00000 | 61006 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 15806.00000 | 14520 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 79261.00000 | 82490 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 9440.00000 | 8573 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 103931.00000 | 107578 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 8.02000 | 7.98000 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 44707.00000 | 42293 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 42443.00000 | 44550 | 9.69 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | | | 9.34100 | 9.30300 | | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Call | | 1.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Put | | 7990.00000 | 8536 | 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 | | 11630.00000 | 12176 | 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 | | 15288.00000 | 15834 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.20100 | 9.15600 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 1510.00000 | 1346 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 6498.00000 | 6885 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 815.00000 | 712 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 8893.00000 | 9341 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 402.00000 | 343 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 11582.00000 | 12074 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 9.04600 | 9.00200 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 3823.00000 | 3631 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 6307.00000 | 6548 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 2882.00000 | 2723 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 7840.00000 | 8113 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 2118.00000 | 1990 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 9558.00000 | 9863 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 8.92300 | 8.88000 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 4665.00000 | 4480 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 3734.00000 | 3883 | 1.16 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.45500 | 8.42500 | | 6.28 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 6661.00000 | 5403 | 6.70 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 2568.00000 | 2950 | 6.70 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 15352.00000 | 13759 | 6.86 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 445.00000 | 492 | 6.86 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 17849.00000 | 16231 | 6.90 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 262.00000 | 283 | 6.90 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 20407.00000 | 18776 | 6.94 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 149.00000 | 157 | 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 | | 30864.00000 | 29223 | 7.11 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 11.00000 | 10 | 7.11 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.40000 | 8.37000 | | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 3137.00000 | 2829 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 37025.00000 | 38322 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 1432.00000 | 1267 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 49385.00000 | 50824 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 579.00000 | 502 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 62835.00000 | 64362 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.31500 | 8.28500 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 8384.00000 | 7903 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 36857.00000 | 37944 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 5270.00000 | 4929 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 47388.00000 | 48615 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 3134.00000 | 2907 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 59121.00000 | 60462 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.22000 | 8.19000 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 28234.00000 | 27234 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 12499.00000 | 13035 | 5.23 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 8.34500 | 8.31500 | | 7.64 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 13666.00000 | 11825 | 8.41 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 1318.00000 | 1493 | 8.41 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 25641.00000 | 23633 | 8.61 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 170.00000 | 178 | 8.61 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 28809.00000 | 26794 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 93.00000 | 95 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 31993.00000 | 29976 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 47.00000 | 46 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 44728.00000 | 42712 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 2.00000 | 2 | 8.66 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.29500 | 8.26500 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 2014.00000 | 1777 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 54632.00000 | 56388 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.23000 | 8.20000 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 7252.00000 | 6783 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 54622.00000 | 56120 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.15000 | 8.12000 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 28453.00000 | 27318 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 20043.00000 | 20857 | 6.73 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 8.33500 | 8.30500 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 15834.00000 | 13868 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 2001.00000 | 2180 | 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 | | 28106.00000 | 25968 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 356.00000 | 362 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 31401.00000 | 29254 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 213.00000 | 211 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 34732.00000 | 32582 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 123.00000 | 119 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 48135.00000 | 45988 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 10.00000 | 8 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.29000 | 8.26000 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 5695.00000 | 5240 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 61666.00000 | 63337 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.22500 | 8.19500 | | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 13864.00000 | 13203 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 64411.00000 | 65858 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.15500 | 8.12500 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 30336.00000 | 29119 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 21652.00000 | 22529 | 7.21 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | | | 8.45000 | 8.42000 | | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Call | | 760.00000 | 449 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Put | | 8887.00000 | 10002 | 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 | | 32532.00000 | 33957 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Call | | 25.00000 | 9 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Put | | 20260.00000 | 21669 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.39000 | 8.36000 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 2488.00000 | 2232 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 31301.00000 | 32435 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.29500 | 8.26500 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 7017.00000 | 6603 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 30593.00000 | 31531 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.19500 | 8.16500 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 18915.00000 | 18176 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 15184.00000 | 15764 | 4.88 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 8.28500 | 8.25500 | | 8.55 | 0.00 | 61.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 18036.00000 | 15927 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 425.00000 | 497 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 31671.00000 | 29491 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 19.00000 | 19 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 35124.00000 | 32943 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 7.00000 | 7 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 38565.00000 | 36384 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 3.00000 | 2 | 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 | | 52168.00000 | 49987 | 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 | | | 8.23000 | 8.20000 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 2396.00000 | 2113 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 55020.00000 | 56907 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.18000 | 8.15000 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 7299.00000 | 6791 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 55655.00000 | 57301 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.12500 | 8.09500 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 32197.00000 | 30922 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 21195.00000 | 22063 | 7.86 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | | | 7.88500 | 7.84500 | | 12.56 | 2.00 | 635.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Call | | 1.00000 | 0 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Put | | 60897.00000 | 64743 | 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 | | 88683.00000 | 92530 | 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 | | 117889.00000 | 121736 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.85000 | 7.81000 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 1731.00000 | 1433 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 86850.00000 | 90419 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.80000 | 7.76000 | | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 7239.00000 | 6523 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 87305.00000 | 90487 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.75000 | 7.71000 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 39887.00000 | 37735 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 35959.00000 | 37735 | 12.88 | 0.00 | 0.00 |
| TRT1 On 02/08/2007 Index Future | | | 248.38800 | 248.95500 | | 0.00 | 0.00 | 500.00 |
| TRT1 On 01/11/2007 Index Future | | | 254.05700 | 254.63700 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/02/2008 Index Future | | | 261.59400 | 262.04100 | | 0.00 | 0.00 | 0.00 |

Total for Derivatives:

1,002.00

23,492.00

Grand Total:

1,002.00

23,492.00