



# Daily MTM Report

Daily summary for 01/08/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			9.30000	9.24500			0.00	0.00
R157 On 15/09/2015 Bond			8.62000	8.56500			0.00	0.00
R186 On 21/12/2026 Bond			8.32500	8.28000			0.00	0.00
R196 On 28/02/2009 Bond			9.58000	9.53500			0.00	0.00
R201 On 21/12/2014 Bond			8.65000	8.61000			0.00	0.00
R203 On 15/09/2017 Bond			8.54000	8.49000			0.00	0.00
R204 On 21/12/2018 Bond			8.53000	8.47500			0.00	0.00
R206 On 15/01/2014 Bond			8.65000	8.61000			0.00	0.00
R207 On 15/01/2020 Bond			8.47500	8.42500			0.00	0.00
R209 On 31/03/2036 Bond			7.99500	7.94500			0.00	0.00

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

## Derivatives

\$ / R On 17/09/2007 Currency Future			7.19240	7.15630		0.00	0.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.28810	7.24910		0.00	800.00	16,585.00
\$ / R On 17/03/2008 Currency Future			7.38910	7.34730		0.00	0.00	4,601.00
ALBI On 02/08/2007 Index Future			247.94200	248.69600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		0.00000	0	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		53040.00000	60580	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			254.10700	254.88900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		30309.00000	25980	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		21419.00000	24910	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.14100	261.90200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		89333.00000	83209	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		10313.00000	11799	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.95300	107.09700		0.00	10.00	0.00
CRD1 On 01/11/2007 Index Future			110.63700	109.54100		0.00	8.00	8.00
CRD1 On 07/02/2008 Index Future			113.70000	113.96100		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			249.05200	249.74500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		92450.00000	85520	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			254.73300	255.44300		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		609.00000	405	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		96179.00000	103075	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.17400	262.16600		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call		17553.00000	14194	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		45893.00000	52454	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.80100	268.38400		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		71362.00000	67514	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		27522.00000	29504	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			277.11200	277.16100		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			284.00200	284.06300		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.86300	291.87900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.03500	9.98200		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			9.67900		9.60000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.91000		8.84500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.76600		9.68700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.51300		9.43900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.42700		9.35000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.34400		9.26700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.92500		9.91300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.93200		9.93200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5917.00000	5917	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			10.04800		10.11200		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call			1017.00000	1025	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put			75.00000	68	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.29000		10.25600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7201.00000	7290	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			10.35700		10.32200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			18091.00000	18092	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			11192.00000	11126	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.38000		10.33900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			17455.00000	17477	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			17231.00000	17144	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.26400		10.23300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			20142.00000	20152	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			20184.00000	20118	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.15800		10.14400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			22362.00000	22354	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			22619.00000	22578	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.17900		10.14500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			16109.00000	16716	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			0.00000	0	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.17400		10.12600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			23203.00000	23843	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		2946.00000	2731	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.11100	10.05300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25612.00000	26296	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6819.00000	6478	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.03600	9.96800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17844.00000	18434	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16836.00000	16199	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.88300	9.81400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		22017.00000	24677	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.85300	9.77800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31715.00000	34276	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1331.00000	1015	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.79300	9.71500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		32370.00000	34716	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4407.00000	3754	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.73300	9.65200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		21258.00000	23041	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13811.00000	12435	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.42100	9.34500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		22017.00000	26787	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		0.00000	0	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.38000	9.30100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		22407.00000	26371	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3168.00000	2161	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.32000	9.24000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		23290.00000	26718	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		7929.00000	6303	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.26200	9.18100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		24525.00000	27757	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		11493.00000	9575	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.22400	9.23000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.51900	9.52600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.91200	9.91300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.70700	9.70200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.92100	9.90700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12400	10.10200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92000	9.90100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08600	10.06300		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			243.13700	244.07000		0.00	15.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
OTH1 On 01/11/2007 Index Future			249.18200	249.63900		0.00	12.00	12.00
OTH1 On 07/02/2008 Index Future			256.08000	257.01300		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			9.30000	9.25000		2.93	0.00	1,274.00
R153 On 02/08/2007 Bond Future	9.00	Call		5.00000	0	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6982.00000	8366	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		0.00000	0	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12600.00000	13988	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		42723.00000	44112	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		0.00000	0	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		14011.00000	15399	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		0.00000	0	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		21102.00000	22490	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		0.00000	0	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		15424.00000	16813	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.31500	9.26500		2.93	0.00	177.00
R153 On 01/11/2007 Bond Future	8.25	Call		398.00000	321	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		26900.00000	28108	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		149.00000	116	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33305.00000	34557	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		49.00000	37	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		39910.00000	41182	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.29500	9.24500		2.93	7.00	7.00
R153 On 07/02/2008 Bond Future	8.25	Call		2177.00000	1970	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25795.00000	26757	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1351.00000	1210	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		31007.00000	32036	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		801.00000	710	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36539.00000	37617	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.18000	9.13000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8836.00000	8332	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11638.00000	12208	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.62000	8.57000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		888.00000	71	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5666.00000	8248	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		57491.00000	60889	6.00	0.00	35.00
R157 On 02/08/2007 Bond Future	8.70	Call		9101.00000	5705	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		290.00000	293	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		94234.00000	97633	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		12269.00000	8838	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	8.75	Put		91.00000	59	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		15556.00000	12143	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		23.00000	8	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		28837.00000	25438	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		0.00000	0	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.61500	8.56500		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	7.75	Call		1512.00000	1223	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		57173.00000	60197	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		552.00000	430	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73929.00000	77120	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		552.00000	430	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73929.00000	77120	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		173.00000	129	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		91578.00000	94847	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.59500	8.54500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		5933.00000	5304	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		58660.00000	61254	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3442.00000	3035	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		73345.00000	76161	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1874.00000	1629	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		89248.00000	92225	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.54000	8.49000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		24092.00000	22464	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		23461.00000	24985	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.32000	8.28000		10.54	5.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		2741.00000	568	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6079.00000	8333	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		18825.00000	14308	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		175.00000	87	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		24098.00000	19635	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		46.00000	11	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		29425.00000	24989	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		10.00000	1	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		50506.00000	46078	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		0.00000	0	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.28000	8.24000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3477.00000	2955	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		89924.00000	93826	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1323.00000	1090	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		119067.00000	123258	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		427.00000	340	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		150599.00000	154936	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.23000	8.19000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		18306.00000	16870	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	Put		68593.00000	71579	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		11154.00000	10162	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		91410.00000	94841	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		6331.00000	5696	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		117622.00000	121410	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.17000	8.13000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		35853.00000	33764	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		50417.00000	52758	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.58000	9.53500		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		11316.00000	11960	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		14956.00000	15600	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		18614.00000	19258	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.48400	9.43000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		689.00000	581	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9025.00000	9574	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		324.00000	266	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11749.00000	12349	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		137.00000	109	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14665.00000	15294	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.36900	9.31500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2589.00000	2409	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8145.00000	8494	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1878.00000	1735	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9908.00000	10294	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1324.00000	1215	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11837.00000	12256	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.26700	9.21200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3357.00000	3166	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4999.00000	5233	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.65000	8.61000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		5330.00000	3178	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		482.00000	488	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		298.00000	14	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6263.00000	8138	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		7697.00000	5486	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		169.00000	116	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		10249.00000	8060	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		49.00000	19	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		20795.00000	18636	7.11	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	Put		0.00000	0	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.60000	8.56000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1524.00000	1299	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		45521.00000	47407	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		607.00000	503	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		58669.00000	60677	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		211.00000	170	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		72575.00000	74646	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.52500	8.48500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5524.00000	5063	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		44392.00000	45994	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3287.00000	2980	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		55800.00000	57557	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1843.00000	1651	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		68224.00000	70096	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.43000	8.39000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		21928.00000	20787	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		16379.00000	17261	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.55000	8.49000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		2868.00000	596	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2206.00000	3898	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		13823.00000	9845	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		37.00000	25	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		17039.00000	13068	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		8.00000	3	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		20262.00000	16296	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1.00000	0	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		33041.00000	29076	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		0.00000	0	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.50500	8.44500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		875.00000	664	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		65372.00000	69079	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.45500	8.39500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4572.00000	3960	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		64642.00000	67895	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.36000	8.30000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		22009.00000	20138	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25220.00000	27183	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.54000	8.48000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		3934.00000	1115	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2527.00000	3920	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		15404.00000	11161	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	Put		80.00000	49	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		18784.00000	14557	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		23.00000	8	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		22187.00000	17971	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6.00000	1	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		35699.00000	31487	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		0.00000	0	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.50000	8.44000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3285.00000	2751	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		71923.00000	75562	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.44000	8.38000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10084.00000	9108	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		73535.00000	76697	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.37000	8.31000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		23268.00000	21277	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		27401.00000	29519	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.65000	8.61000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		0.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		17111.00000	18989	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		41515.00000	43393	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		0.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		29219.00000	31097	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.59000	8.55000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1166.00000	985	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		38742.00000	40393	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.51000	8.47000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4519.00000	4129	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		37287.00000	38679	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.41000	8.37000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14209.00000	13397	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		19446.00000	20371	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.47000	8.43000		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		5605.00000	2910	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		620.00000	778	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		19027.00000	16174	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		22491.00000	19638	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		25937.00000	23084	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		39542.00000	36689	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	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.43000	8.39000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		992.00000	815	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		67247.00000	69906	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.37000	8.33000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4596.00000	4135	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		65781.00000	68139	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.31000	8.27000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		25137.00000	23698	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		26544.00000	27911	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.98000	7.95000		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		70932.00000	73763	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		98719.00000	101550	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		127925.00000	130755	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.94500	7.91500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		923.00000	780	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		96130.00000	98832	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.90000	7.87000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		5218.00000	4788	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		95931.00000	98366	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.84500	7.81500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		34116.00000	32636	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		40436.00000	41846	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			246.05700	246.72200		0.00	500.00	0.00
TRT1 On 01/11/2007 Index Future			252.17400	252.35100		0.00	400.00	400.00
TRT1 On 07/02/2008 Index Future			259.15500	259.88600		0.00	0.00	0.00

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<b>Total for Derivatives:</b>							<b>1,757.00</b>	<b>26,888.00</b>
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<b>Grand Total:</b>							<b>1,757.00</b>	<b>26,888.00</b>
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