

Daily MTM Report

Daily summary for 31/07/2007

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			9.24500	9.25500			0.00	0.00
R157 On 15/09/2015 Bond			8.56500	8.57000			0.00	0.00
R186 On 21/12/2026 Bond			8.28000	8.27500			0.00	0.00
R196 On 28/02/2009 Bond			9.53500	9.54000			0.00	0.00
R201 On 21/12/2014 Bond			8.61000	8.61500			0.00	0.00
R203 On 15/09/2017 Bond			8.49000	8.49000			0.00	0.00
R204 On 21/12/2018 Bond			8.47500	8.48000			0.00	0.00
R206 On 15/01/2014 Bond			8.61000	8.61500			0.00	0.00
R207 On 15/01/2020 Bond			8.42500	8.43000			0.00	0.00
R209 On 31/03/2036 Bond			7.94500	7.97500			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			7.15630		7.19760		0.00	2,020.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.24910		7.29120		0.00	6,145.00	16,185.00
\$ / R On 17/03/2008 Currency Future			7.34730		7.39060		0.00	1,102.00	4,601.00
ALBI On 02/08/2007 Index Future			248.69600		248.65600		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			53440.00000	53040	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			254.88900		254.82900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			30110.00000	30309	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			21820.00000	21419	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.90200		261.85500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			89023.00000	89333	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			10473.00000	10313	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.09700		107.11900		0.00	0.00	10.00
CRD1 On 01/11/2007 Index Future			109.54100		109.56400		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.96100		113.93000		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			249.74500		249.80300		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			93030.00000	92450	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			255.44300		255.50350		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			648.00000	609	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			95613.00000	96179	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.16600		261.96450		3.89	20.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call			16916.00000	17553	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			47271.00000	45893	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.38400		268.35800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			71269.00000	71362	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			27689.00000	27522	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			277.16100		277.34800		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			284.06300		284.23400		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.87900		292.07000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.98200		10.03200		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			9.60000		9.62000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.84500		8.87200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.68700		9.71200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.43900		9.44500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.35000		9.36300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.26700		9.28500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.91300		9.87500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.93200		9.90500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5851.00000	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			10.11200		10.08200		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call			975.00000	1017	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put			90.00000	75	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.25600		10.27300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7246.00000	7201	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			10.32200		10.34700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			18163.00000	18091	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			11202.00000	11192	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.33900		10.39900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			17563.00000	17455	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			17183.00000	17231	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.23300		10.23600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			20173.00000	20142	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			20207.00000	20184	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.14400		10.15100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			22394.00000	22362	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			22635.00000	22619	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.14500		10.16600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			16485.00000	16109	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			10.12600		10.17100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			23877.00000	23203	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		2816.00000	2946	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.05300	10.11400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		26399.00000	25612	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6526.00000	6819	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.96800	10.04300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18560.00000	17844	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16202.00000	16836	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.81400	9.84100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		23052.00000	22017	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			9.77800	9.80900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		32789.00000	31715	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1227.00000	1331	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71500	9.74400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		33261.00000	32370	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4194.00000	4407	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.65200	9.68000		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		21903.00000	21258	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13368.00000	13811	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.34500	9.35000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		22321.00000	22017	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			9.30100	9.30800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		22782.00000	22407	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3112.00000	3168	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.24000	9.24700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		23613.00000	23290	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		7815.00000	7929	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.18100	9.18900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		24864.00000	24525	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		11328.00000	11493	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95518	8.95500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.23000	9.22900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.52600	9.51300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.91300	9.41500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.70200	9.68900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90700	9.90100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.10200	9.71200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90100	9.90600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.06300	10.07000		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			244.07000	244.03500		0.00	0.00	15.00
OTH1 On 01/11/2007 Index Future			249.63900	249.60400		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.01300	256.90400		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			9.25000	9.25000		2.93	0.00	1,274.00
R153 On 02/08/2007 Bond Future	9.00	Call		24.00000	5	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		7001.00000	6982	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	12600	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	42723	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	14011	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	21102	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	15424	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.26500	9.26500		2.93	0.00	177.00
R153 On 01/11/2007 Bond Future	8.25	Call		408.00000	398	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		26910.00000	26900	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		154.00000	149	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33310.00000	33305	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		51.00000	49	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		39912.00000	39910	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.24500	9.24500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		2193.00000	2177	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25811.00000	25795	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1363.00000	1351	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		31020.00000	31007	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		810.00000	801	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36547.00000	36539	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.13000	9.13000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8855.00000	8836	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11656.00000	11638	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.57000	8.56000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		1558.00000	888	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5655.00000	5666	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		56810.00000	57491	6.00	0.00	35.00
R157 On 02/08/2007 Bond Future	8.70	Call		9987.00000	9101	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		495.00000	290	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		93553.00000	94234	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		13065.00000	12269	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		206.00000	91	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		16288.00000	15556	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		74.00000	23	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		29518.00000	28837	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			8.56500	8.55500		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	7.75	Call		1603.00000	1512	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		56600.00000	57173	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		594.00000	552	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73306.00000	73929	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		594.00000	552	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73306.00000	73929	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		189.00000	173	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		90930.00000	91578	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.54500	8.53500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6099.00000	5933	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		58180.00000	58660	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3553.00000	3442	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		72811.00000	73345	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1944.00000	1874	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		88672.00000	89248	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.49000	8.48000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		24461.00000	24092	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		23198.00000	23461	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.28000	8.27000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		4111.00000	2741	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6337.00000	6079	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		20136.00000	18825	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		376.00000	175	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		25302.00000	24098	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		140.00000	46	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		30571.00000	29425	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		44.00000	10	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		51617.00000	50506	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			8.24000	8.23000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3670.00000	3477	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		89008.00000	89924	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1415.00000	1323	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		118050.00000	119067	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		464.00000	427	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		149526.00000	150599	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.19000	8.18000		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		18744.00000	18306	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		67922.00000	68593	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		11467.00000	11154	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		90615.00000	91410	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		6539.00000	6331	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		116721.00000	117622	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.13000	8.12000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		36446.00000	35853	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		49899.00000	50417	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.53500	9.54000		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		11388.00000	11316	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		15028.00000	14956	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		18686.00000	18614	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.43000	9.44300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		675.00000	689	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9169.00000	9025	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		318.00000	324	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11901.00000	11749	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		135.00000	137	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14821.00000	14665	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.31500	9.32600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2565.00000	2589	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8230.00000	8145	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1860.00000	1878	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9998.00000	9908	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1312.00000	1324	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11933.00000	11837	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.21200	9.21900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3340.00000	3357	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5036.00000	4999	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.61000	8.61000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		5653.00000	5330	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		805.00000	482	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		556.00000	298	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6522.00000	6263	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		7895.00000	7697	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		367.00000	169	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		10348.00000	10249	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		149.00000	49	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		20796.00000	20795	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1.00000	0	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.56000	8.56000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1555.00000	1524	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		45552.00000	45521	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		624.00000	607	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		58686.00000	58669	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		219.00000	211	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		72583.00000	72575	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.48500	8.48500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5560.00000	5524	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		44427.00000	44392	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3314.00000	3287	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		55828.00000	55800	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1862.00000	1843	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		68244.00000	68224	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.39000	8.39000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		21962.00000	21928	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		16413.00000	16379	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.49000	8.49000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		3433.00000	2868	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2770.00000	2206	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		13913.00000	13823	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		128.00000	37	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		17075.00000	17039	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		44.00000	8	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		20274.00000	20262	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		13.00000	1	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		33041.00000	33041	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			8.44500	8.44500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		898.00000	875	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		65395.00000	65372	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.39500	8.39500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4608.00000	4572	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		64678.00000	64642	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.30000	8.30000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		22052.00000	22009	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25262.00000	25220	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.48000	8.48000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		4640.00000	3934	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3233.00000	2527	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		15560.00000	15404	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		236.00000	80	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		18858.00000	18784	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		97.00000	23	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		22217.00000	22187	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		36.00000	6	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		35699.00000	35699	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			8.44000	8.44000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3346.00000	3285	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		71983.00000	71923	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.38000	8.38000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10146.00000	10084	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		73597.00000	73535	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.31000	8.31000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		23314.00000	23268	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		27447.00000	27401	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.61000	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	17111	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	41515	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	29219	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.55000	8.55000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1191.00000	1166	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		38766.00000	38742	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.47000	8.47000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4548.00000	4519	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		37317.00000	37287	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.37000	8.37000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14239.00000	14209	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		19476.00000	19446	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.43000	8.43000		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		5987.00000	5605	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1002.00000	620	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		19034.00000	19027	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		7.00000	1	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		22492.00000	22491	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		25937.00000	25937	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

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		39542.00000	39542	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			8.39000	8.39000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1017.00000	992	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		67272.00000	67247	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.33000	8.33000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4633.00000	4596	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		65818.00000	65781	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.27000	8.27000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		25184.00000	25137	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		26591.00000	26544	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.95000	7.97000		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		72821.00000	70932	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		100608.00000	98719	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		129814.00000	127925	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.91500	7.93500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		867.00000	923	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		97972.00000	96130	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.87000	7.89000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		5000.00000	5218	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		97625.00000	95931	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.81500	7.83500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		33236.00000	34116	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		41484.00000	40436	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			246.72200	246.77600		0.00	0.00	500.00
TRT1 On 01/11/2007 Index Future			252.35100	252.40800		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.88600	259.84800		0.00	0.00	0.00

Total for Derivatives:

9,287.00

26,591.00

Grand Total:

9,287.00

26,591.00