



Daily MTM Report

Daily summary for 24/07/2007

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			8.98500	9.03000			0.00	0.00
R157 On 15/09/2015 Bond			8.40000	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			8.15000	8.20500			0.00	0.00
R196 On 28/02/2009 Bond			9.31000	9.35500			0.00	0.00
R201 On 21/12/2014 Bond			8.43500	8.49000			0.00	0.00
R203 On 15/09/2017 Bond			8.33000	8.38000			0.00	0.00
R204 On 21/12/2018 Bond			8.32000	8.37000			0.00	0.00
R206 On 15/01/2014 Bond			8.43500	8.49000			0.00	0.00
R207 On 15/01/2020 Bond			8.26500	8.32000			0.00	0.00
R209 On 31/03/2036 Bond			7.86500	7.29500			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			6.88080		6.86420		0.00	0.00	3,000.00
\$ / R On 14/12/2007 Currency Future			6.96680		6.95100		0.00	1,100.00	11,825.00
\$ / R On 17/03/2008 Currency Future			7.05470		7.03970		0.00	0.00	4,381.00
ALBI On 02/08/2007 Index Future			250.85700		250.21100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			286.00000	476	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			38176.00000	31906	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.10000		256.44400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			40755.00000	44996	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			16315.00000	13996	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.09000		263.45300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			102642.00000	108008	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			8112.00000	7108	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.93600		107.70200		0.00	0.00	10.00
CRD1 On 01/11/2007 Index Future			110.40000		110.16100		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			114.78300		114.58800		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			252.00350		251.28950		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			107895.00000	115035	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			257.75550		257.02600		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			1590.00000	2123	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			81330.00000	74568	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.27450		263.52650		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			23482.00000	26758	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38217.00000	34013	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.45000		269.82200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			81698.00000	86063	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			23478.00000	21563	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			278.53600		278.77100		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.46800		285.71500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.22900		293.52400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.78500		9.82800		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			9.33700		9.40200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.58000		8.63900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40600		9.47000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.18900		9.24800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.09200		9.15100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.00700		9.06600		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			9.94700		9.95700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5976.00000	5952	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			10.05600		10.07000		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call			1033.00000	1018	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put			119.00000	117	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.13200		10.18400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7015.00000	6880	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			10.15800		10.20400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			18213.00000	18118	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			11616.00000	11625	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.13000		9.06300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			16123.00000	17408	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			19204.00000	17724	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			9.98700		10.02700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			20113.00000	20039	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			20655.00000	20679	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.88500		9.95400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			22330.00000	22225	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			23050.00000	23113	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.95400		10.00100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			13704.00000	12861	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			171.00000	170	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.90800		9.96200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			21287.00000	20534	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		3952.00000	4163	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.81400	9.86800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23666.00000	23007	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8145.00000	8444	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.71600	8.76600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		8813.00000	15880	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		31131.00000	19421	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.52600	9.57700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13032.00000	11128	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		210.00000	294	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.47600	9.52800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23874.00000	22278	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		3149.00000	3570	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.40200	9.45400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25227.00000	23836	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7373.00000	8007	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.33400	8.21500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		2832.00000	15196	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		54672.00000	20249	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.08500	9.14700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		9976.00000	6602	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		513.00000	1118	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.03300	9.09700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		13884.00000	11530	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		7628.00000	9398	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.96800	9.03100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		15735.00000	13691	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		13734.00000	15767	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.90600	8.15000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		2211.00000	15348	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		59708.00000	20061	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95800	8.95900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.26700	9.27400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.57100	9.58200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.44600	9.45200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.71600	9.72200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.92000	9.92500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			9.71700	0.00000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90300	0.00000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.05400	0.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
OTH1 On 02/08/2007 Index Future			246.43000	245.54600		0.00	0.00	15.00
OTH1 On 01/11/2007 Index Future			252.05500	251.15200		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			259.28400	258.48800		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			8.98000	9.03000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		2071.00000	2634	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2912.00000	2074	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		442.00000	596	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6904.00000	5658	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		36587.00000	35186	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		268.00000	366	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8142.00000	6839	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		10.00000	13	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		14975.00000	13577	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		155.00000	213	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9443.00000	8100	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.97500	9.02500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1049.00000	1201	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		21358.00000	20214	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		465.00000	540	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		27427.00000	26207	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		184.00000	217	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		33851.00000	32588	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.91000	8.96000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		3729.00000	4016	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20649.00000	19756	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2457.00000	2663	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25415.00000	24441	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1553.00000	1694	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30592.00000	29553	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.78000	8.73900		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		13432.00000	12894	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		7780.00000	8132	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.39000	8.45000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		7727.00000	10138	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4300.00000	2582	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		0.00000	1	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		49286.00000	45157	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		17968.00000	21573	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		952.00000	428	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		86029.00000	81900	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		20989.00000	24763	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		606.00000	250	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		24102.00000	28004	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		364.00000	137	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		37074.00000	41179	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		32.00000	8	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.38000	8.44000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		2720.00000	3250	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		50047.00000	46551	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1127.00000	1380	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66170.00000	62396	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1127.00000	1380	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66170.00000	62396	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		407.00000	511	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		83478.00000	79555	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.35000	8.41000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		8162.00000	9092	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		52134.00000	49147	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4953.00000	5580	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		66101.00000	62811	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2834.00000	3230	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		81451.00000	77931	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.30000	8.23800		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		33510.00000	31067	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		16836.00000	18365	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.13500	8.19500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		12825.00000	16874	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6670.00000	3951	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		29564.00000	35535	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1422.00000	625	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		34440.00000	40673	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		896.00000	361	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		39441.00000	45871	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		533.00000	195	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		60043.00000	66777	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		45.00000	10	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.09500	8.15500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		5300.00000	6301	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		82266.00000	76505	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		2232.00000	2718	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		110494.00000	104219	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		811.00000	1012	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		141501.00000	134941	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.04000	8.10000		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		22380.00000	24780	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		62628.00000	58266	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14103.00000	15806	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		84320.00000	79261	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8316.00000	9440	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		109568.00000	103931	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.98000	8.06700		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		39810.00000	44707	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		47349.00000	42443	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.30300	9.34800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		1.00000	1	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8637.00000	7990	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		12276.00000	11630	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		15934.00000	15288	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.15600	9.21000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1345.00000	1510	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6994.00000	6498	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		716.00000	815	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9454.00000	8893	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		347.00000	402	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12189.00000	11582	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.00200	9.06500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3579.00000	3823	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6683.00000	6307	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2684.00000	2882	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8261.00000	7840	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1961.00000	2118	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10021.00000	9558	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.88000	8.94700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4398.00000	4665	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3987.00000	3734	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.42500	8.48500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		4955.00000	6661	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4138.00000	2568	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		12586.00000	15352	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		956.00000	445	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		14923.00000	17849	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		612.00000	262	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		17363.00000	20407	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		380.00000	149	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		27619.00000	30864	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		42.00000	11	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.37000	8.43000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		2664.00000	3137	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		39758.00000	37025	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1190.00000	1432	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		52349.00000	49385	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		471.00000	579	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65933.00000	62835	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.28500	8.34500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7560.00000	8384	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		39165.00000	36857	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4700.00000	5270	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		49951.00000	47388	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2764.00000	3134	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		61884.00000	59121	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.19000	8.28400		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		25303.00000	28234	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14371.00000	12499	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.31500	8.37500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		10770.00000	13666	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2449.00000	1318	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		21882.00000	25641	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		438.00000	170	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		24952.00000	28809	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		263.00000	93	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		28068.00000	31993	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		149.00000	47	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		40709.00000	44728	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		10.00000	2	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.26500	8.32500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1660.00000	2014	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		58258.00000	54632	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.20000	8.26000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6460.00000	7252	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		57760.00000	54622	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.12000	8.20900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		25333.00000	28453	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		22690.00000	20043	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.30500	8.36500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		12909.00000	15834	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3361.00000	2001	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		24241.00000	28106	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		775.00000	356	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		27404.00000	31401	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		501.00000	213	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		30638.00000	34732	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		315.00000	123	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		43877.00000	48135	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		36.00000	10	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.26000	8.32000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		5028.00000	5695	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		65246.00000	61666	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.19500	8.25500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		12766.00000	13864	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		67523.00000	64411	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.12500	8.21100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		27103.00000	30336	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		24404.00000	21652	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.42000	8.48000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		468.00000	760	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		11443.00000	8887	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		35380.00000	32532	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		14.00000	25	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		23098.00000	20260	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.36000	8.42000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2093.00000	2488	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		33684.00000	31301	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.26500	8.32500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6305.00000	7017	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		32583.00000	30593	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.16500	8.26400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		16672.00000	18915	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		17285.00000	15184	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.25500	8.31500		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		14291.00000	18036	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1036.00000	425	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		27376.00000	31671	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		79.00000	19	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		30797.00000	35124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		35.00000	7	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		34223.00000	38565	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		15.00000	3	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		47813.00000	52168	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			8.20000	8.26000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1965.00000	2396	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		58923.00000	55020	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.15000	8.21000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6433.00000	7299	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		59092.00000	55655	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.09500	8.16800		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		29307.00000	32197	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		23508.00000	21195	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.84500	7.90500		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		0.00000	1	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		66656.00000	60897	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		94443.00000	88683	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		123648.00000	117889	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.81000	7.87000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1381.00000	1731	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		92289.00000	86850	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.76000	7.82000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		6306.00000	7239	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		92208.00000	87305	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.71000	1.11400		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		1399117.00000	39887	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		0.00000	35959	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.95500	248.24600		0.00	0.00	500.00
TRT1 On 01/11/2007 Index Future			254.63700	253.91200		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			262.04100	261.43000		0.00	0.00	0.00

Total for Derivatives:

1,100.00

22,490.00

Grand Total:

1,100.00

22,490.00