

# Daily MTM Report

Daily summary for 27/07/2007

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			9.22000	9.15000			0.00	0.00
R157 On 15/09/2015 Bond			8.56500	8.51000			0.00	0.00
R186 On 21/12/2026 Bond			8.29000	8.26500			0.00	0.00
R196 On 28/02/2009 Bond			9.51500	9.45500			0.00	0.00
R201 On 21/12/2014 Bond			8.61500	8.55500			0.00	0.00
R203 On 15/09/2017 Bond			8.49000	8.44000			0.00	0.00
R204 On 21/12/2018 Bond			8.48000	8.43000			0.00	0.00
R206 On 15/01/2014 Bond			8.61500	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.43000	8.37500			0.00	0.00
R209 On 31/03/2036 Bond			7.99500	7.97500			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			7.14910		7.04870		0.00	115.00	1,885.00
\$ / R On 14/12/2007 Currency Future			7.24050		7.13770		0.00	135.00	12,785.00
\$ / R On 17/03/2008 Currency Future			7.33780		7.23010		0.00	0.00	4,601.00
ALBI On 02/08/2007 Index Future			250.40400		250.40400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			126.00000	74	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			36086.00000	36034	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.63600		256.63600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			41636.00000	41512	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15276.00000	15152	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.63100		263.63100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			103975.00000	103917	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7665.00000	7607	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.07200		107.33600		0.00	0.00	10.00
CRD1 On 01/11/2007 Index Future			109.51600		109.78500		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			114.62300		114.62300		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			249.62750		250.27100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			97710.00000	91275	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			255.32450		255.98250		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			920.00000	648	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			91095.00000	97403	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.78050		262.45600		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			18971.00000	16497	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			44411.00000	48692	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.37100		268.98000		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			75705.00000	71587	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			25905.00000	27877	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			278.22400		278.22400		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.14800		285.14800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			292.92000		292.92000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.02000		9.96400		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			9.62800		9.53800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.86500		8.76300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.71600		9.62600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.47000		9.36700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.37400		9.27900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.28700		9.19600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.87500		9.86700		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.92700		9.93500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5924.00000	5904	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			10.08200		10.07400		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call			1011.00000	993	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put			106.00000	104	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.25900		10.21100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7085.00000	7209	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			10.33100		10.26400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			18193.00000	18251	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			11438.00000	11329	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.37800		10.28700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			17545.00000	17630	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			17455.00000	17304	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.25700		10.14700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			20175.00000	20279	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			20425.00000	20262	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.14900		10.04600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			22366.00000	22464	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			22863.00000	22710	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.16000		10.08500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			15071.00000	16387	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			35.00000	10	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.16100		10.07900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			22748.00000	23849	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		3324.00000	2966	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.10200	10.01800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25352.00000	26346	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		7172.00000	6685	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.03000	9.95300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17866.00000	18534	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17127.00000	16409	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.83800	9.75900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		19893.00000	22939	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		4.00000	0	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.80600	9.72100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		29928.00000	32764	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1740.00000	1311	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.74600	9.65600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		30763.00000	33407	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		5079.00000	4256	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.68500	9.59300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20147.00000	22107	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15005.00000	13374	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.37600	9.27000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		17290.00000	23966	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		13.00000	0	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.33400	9.22500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		19044.00000	24194	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4622.00000	2875	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.27400	9.16400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		20405.00000	24864	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9878.00000	7351	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.21300	9.10400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		21781.00000	25904	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13676.00000	10835	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95500	8.95600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.24500	9.25300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.53600	9.55100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.42700	9.43400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.69900	9.70300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90800	9.90500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			9.71500	9.70500		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90700	9.89000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.06800	10.04000		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			243.77100	244.32800		0.00	0.00	15.00
OTH1 On 01/11/2007 Index Future			249.33400	249.90400		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			258.76300	258.76300		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			9.22000	9.15000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		609.00000	225	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4802.00000	6368	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		50.00000	9	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		9865.00000	11774	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		39939.00000	41889	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22.00000	3	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		11249.00000	13180	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		18318.00000	20268	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		9.00000	1	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		12649.00000	14591	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.23500	9.14500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		678.00000	488	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		24089.00000	26218	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		279.00000	191	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		30344.00000	32576	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		102.00000	66	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		36871.00000	39155	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.21500	9.08000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		3008.00000	2364	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		22755.00000	25280	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1936.00000	1485	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		27721.00000	30439	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1193.00000	893	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		33059.00000	35927	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.10000	8.95000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		10834.00000	9210	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		9755.00000	11366	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.57000	8.51000		6.00	0.00	11.00
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		53397.00000	57491	6.00	22.00	35.00
R157 On 02/08/2007 Bond Future	8.50	Call		4556.00000	2528	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5240.00000	7306	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		13882.00000	10292	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		977.00000	1481	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		90140.00000	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		16848.00000	13057	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		576.00000	879	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		19943.00000	16017	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		316.00000	484	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		32947.00000	28860	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		16.00000	23	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.56500	8.50000		6.00	500.00	250.00
R157 On 01/11/2007 Bond Future	7.75	Call		2111.00000	1645	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		53447.00000	57306	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		831.00000	620	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		69883.00000	73997	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		831.00000	620	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		69883.00000	73997	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		283.00000	202	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		87363.00000	91607	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.54500	8.47000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		7136.00000	6097	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		55009.00000	58824	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4251.00000	3565	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		69300.00000	73468	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2384.00000	1959	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		84903.00000	89333	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.49000	8.42000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		26646.00000	24264	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		21585.00000	23633	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.29000	8.26500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		7057.00000	5265	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8728.00000	9711	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		21935.00000	19241	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1619.00000	1700	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		26671.00000	23911	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		952.00000	968	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		31605.00000	28816	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		522.00000	510	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		52199.00000	49416	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		27.00000	20	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.25000	8.22500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4016.00000	3623	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		88798.00000	91179	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1599.00000	1414	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		117678.00000	120266	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		546.00000	471	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		149052.00000	151752	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.20000	8.17000		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		19453.00000	18307	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		67519.00000	69702	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		12007.00000	11202	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		90043.00000	92566	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		6919.00000	6394	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		115991.00000	118793	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.14000	8.11000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		37274.00000	35647	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		49614.00000	51321	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.51400	9.45300		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		10142.00000	11016	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		13782.00000	14656	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		17440.00000	18314	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.41000	9.33600		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		953.00000	773	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8142.00000	8865	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		478.00000	375	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10756.00000	11556	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		217.00000	165	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13598.00000	14448	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.29500	9.20800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3007.00000	2699	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7515.00000	8060	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2217.00000	1970	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9198.00000	9804	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1591.00000	1399	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11055.00000	11716	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.19100	9.09700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3800.00000	3458	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4551.00000	4937	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.62000	8.54500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		2690.00000	1168	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5136.00000	7673	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		9402.00000	6125	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1035.00000	1817	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		11667.00000	8108	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		619.00000	1120	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		14073.00000	10314	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		353.00000	655	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		24338.00000	20299	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		24.00000	44	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.57000	8.49000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		2108.00000	1595	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		42396.00000	46120	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		900.00000	651	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		55252.00000	59241	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		338.00000	233	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		68993.00000	73126	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.49500	8.40500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6651.00000	5555	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		41377.00000	44939	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4063.00000	3323	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		52435.00000	56352	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2344.00000	1875	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		64584.00000	68773	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.40000	8.31000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		24418.00000	21784	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14810.00000	16742	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.50000	8.43500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		7197.00000	4369	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2881.00000	4369	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		17838.00000	13777	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		399.00000	653	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		20900.00000	16724	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		217.00000	356	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		24023.00000	19777	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		109.00000	178	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		36698.00000	32384	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		4.00000	6	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.45500	8.38500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1250.00000	931	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		61807.00000	66082	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.40500	8.32000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5586.00000	4613	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		60796.00000	65328	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.31000	8.24000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		24161.00000	21867	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		23517.00000	25717	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.49000	8.42500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		8977.00000	5866	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3688.00000	5163	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		19891.00000	15625	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		684.00000	1004	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		23050.00000	18655	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		407.00000	597	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		26296.00000	21817	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		232.00000	339	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		39597.00000	35016	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		16.00000	21	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.45000	8.38000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		4164.00000	3441	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		68603.00000	72776	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.39000	8.31500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		11483.00000	10174	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		70426.00000	74316	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.32000	8.24500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25738.00000	23118	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		25393.00000	27937	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.62000	8.54000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		92.00000	12	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		13905.00000	17592	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		38218.00000	41985	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		1.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		25922.00000	29689	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.56000	8.48000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1638.00000	1221	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		35997.00000	39255	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.48000	8.38500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5527.00000	4542	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		34497.00000	37756	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.38000	8.28500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		16125.00000	14130	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		17656.00000	19802	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.43000	8.37500		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		10173.00000	6968	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1246.00000	1983	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		23032.00000	19132	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		62.00000	105	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		26458.00000	22531	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		24.00000	39	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		29888.00000	25951	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		8.00000	13	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		43485.00000	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	8.32000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1477.00000	1094	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		62741.00000	67350	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.33000	8.26700		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5538.00000	4741	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		62260.00000	65926	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.27000	8.21500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		27374.00000	25324	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		24905.00000	26731	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.99000	7.97500		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		73292.00000	74703	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		101079.00000	102489	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		130285.00000	131695	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.95500	7.94000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		947.00000	861	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		98525.00000	99858	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.91000	7.89000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		5173.00000	4874	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		97797.00000	99403	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.85500	7.84000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		33268.00000	32507	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		41998.00000	42677	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			246.60100	247.23400		0.00	0.00	500.00
TRT1 On 01/11/2007 Index Future			252.22800	252.87600		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.59400	261.59400		0.00	0.00	0.00

**Total for Derivatives:**

**772.00**

**22,876.00**

**Grand Total:**

**772.00**

**22,876.00**