

# Daily MTM Report

Daily summary for 30/07/2007

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			9.25500	9.22000			0.00	0.00
R157 On 15/09/2015 Bond			8.57000	8.56500			0.00	0.00
R186 On 21/12/2026 Bond			8.27500	8.29000			0.00	0.00
R196 On 28/02/2009 Bond			9.54000	9.51500			0.00	0.00
R201 On 21/12/2014 Bond			8.61500	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			8.48000	8.48000			0.00	0.00
R206 On 15/01/2014 Bond			8.61500	8.61500			0.00	0.00
R207 On 15/01/2020 Bond			8.43000	8.43000			0.00	0.00
R209 On 31/03/2036 Bond			7.97500	7.99500			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			7.19760		7.14910		0.00	75.00	1,855.00
\$ / R On 14/12/2007 Currency Future			7.29120		7.24050		0.00	3,900.00	13,785.00
\$ / R On 17/03/2008 Currency Future			7.39060		7.33780		0.00	0.00	4,601.00
ALBI On 02/08/2007 Index Future			248.65600		250.40400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			74.00000	0	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			36034.00000	53440	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			254.82900		256.63600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			41512.00000	30110	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15152.00000	21820	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.85500		263.63100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			103917.00000	89023	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7607.00000	10473	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.11900		107.07200		0.00	0.00	10.00
CRD1 On 01/11/2007 Index Future			109.56400		109.51600		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.93000		114.62300		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			249.80300		249.62750		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			91275.00000	93030	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			255.50350		255.32450		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			648.00000	648	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			97403.00000	95613	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.96450		261.78050		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			16497.00000	16916	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			48692.00000	47271	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.35800		268.37100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			71587.00000	71269	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			27877.00000	27689	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			277.34800		278.22400		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			284.23400		285.14800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			292.07000		292.92000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.03200		10.02000		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			9.62000		9.62800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.87200		8.86500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.71200		9.71600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.44500		9.47000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.36300		9.37400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.28500		9.28700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.87500		9.87500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.90500		9.92700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5904.00000	5851	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		10.08200		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call			993.00000	975	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put			104.00000	90	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.27300		10.25900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7209.00000	7246	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			10.34700		10.33100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			18251.00000	18163	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			11329.00000	11202	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.39900		10.37800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			17630.00000	17563	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			17304.00000	17183	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.23600		10.25700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			20279.00000	20173	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			20262.00000	20207	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.15100		10.14900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			22464.00000	22394	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			22710.00000	22635	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.16600		10.16000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			16387.00000	16485	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			10.00000	0	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.17100		10.16100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			23849.00000	23877	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		2966.00000	2816	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.11400	10.10200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		26346.00000	26399	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6685.00000	6526	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.04300	10.03000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18534.00000	18560	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16409.00000	16202	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.84100	9.83800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		22939.00000	23052	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			9.80900	9.80600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		32764.00000	32789	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1311.00000	1227	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.74400	9.74600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		33407.00000	33261	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4256.00000	4194	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.68000	9.68500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		22107.00000	21903	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13374.00000	13368	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.35000	9.37600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		23966.00000	22321	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			9.30800	9.33400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		24194.00000	22782	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2875.00000	3112	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.24700	9.27400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		24864.00000	23613	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		7351.00000	7815	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.18900	9.21300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		25904.00000	24864	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		10835.00000	11328	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95500	8.95500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.22900	9.24500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.51300	9.53600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.41500	9.42700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68900	9.69900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90100	9.90800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			9.71200	9.71500		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90600	9.90700		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07000	10.06800		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			244.03500	243.77100		0.00	0.00	15.00
OTH1 On 01/11/2007 Index Future			249.60400	249.33400		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			256.90400	258.76300		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			9.25000	9.22000		2.93	193.00	1,274.00
R153 On 02/08/2007 Bond Future	9.00	Call		225.00000	24	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6368.00000	7001	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		9.00000	0	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		11774.00000	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		41889.00000	42723	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		3.00000	0	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		13180.00000	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		20268.00000	21102	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1.00000	0	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		14591.00000	15424	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.26500	9.23500		2.93	193.00	177.00
R153 On 01/11/2007 Bond Future	8.25	Call		488.00000	408	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		26218.00000	26910	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		191.00000	154	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		32576.00000	33310	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		66.00000	51	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		39155.00000	39912	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.24500	9.21500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		2364.00000	2193	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25280.00000	25811	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1485.00000	1363	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30439.00000	31020	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		893.00000	810	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		35927.00000	36547	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.13000	9.10000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9210.00000	8855	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11366.00000	11656	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.56000	8.57000		6.00	11.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		2528.00000	1558	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		7306.00000	5655	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	56810	6.00	0.00	35.00
R157 On 02/08/2007 Bond Future	8.70	Call		10292.00000	9987	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1481.00000	495	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	93553	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		13057.00000	13065	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		879.00000	206	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		16017.00000	16288	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		484.00000	74	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		28860.00000	29518	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		23.00000	0	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.55500	8.56500		6.00	11.00	261.00
R157 On 01/11/2007 Bond Future	7.75	Call		1645.00000	1603	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		57306.00000	56600	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		620.00000	594	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73997.00000	73306	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		620.00000	594	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73997.00000	73306	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		202.00000	189	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		91607.00000	90930	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.53500	8.54500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6097.00000	6099	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		58824.00000	58180	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3565.00000	3553	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		73468.00000	72811	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1959.00000	1944	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		89333.00000	88672	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.48000	8.49000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		24264.00000	24461	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		23633.00000	23198	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.27000	8.29000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		5265.00000	4111	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9711.00000	6337	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		19241.00000	20136	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1700.00000	376	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		23911.00000	25302	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		968.00000	140	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		28816.00000	30571	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		510.00000	44	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		49416.00000	51617	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		20.00000	0	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.23000	8.25000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3623.00000	3670	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		91179.00000	89008	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1414.00000	1415	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		120266.00000	118050	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		471.00000	464	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		151752.00000	149526	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.18000	8.20000		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		18307.00000	18744	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		69702.00000	67922	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		11202.00000	11467	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		92566.00000	90615	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		6394.00000	6539	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		118793.00000	116721	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.12000	8.14000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		35647.00000	36446	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		51321.00000	49899	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.54000	9.51400		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		11016.00000	11388	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		14656.00000	15028	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		18314.00000	18686	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.44300	9.41000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		773.00000	675	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8865.00000	9169	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		375.00000	318	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11556.00000	11901	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		165.00000	135	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14448.00000	14821	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.32600	9.29500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2699.00000	2565	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8060.00000	8230	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1970.00000	1860	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9804.00000	9998	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1399.00000	1312	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11716.00000	11933	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.21900	9.19100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3458.00000	3340	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4937.00000	5036	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.61000	8.62000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		6125.00000	5653	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1817.00000	805	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		1168.00000	556	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7673.00000	6522	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		8108.00000	7895	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1120.00000	367	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		10314.00000	10348	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		655.00000	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		20299.00000	20796	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		44.00000	1	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.56000	8.57000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1595.00000	1555	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		46120.00000	45552	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		651.00000	624	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		59241.00000	58686	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		233.00000	219	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		73126.00000	72583	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.48500	8.49500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5555.00000	5560	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		44939.00000	44427	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3323.00000	3314	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		56352.00000	55828	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1875.00000	1862	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		68773.00000	68244	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.39000	8.40000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		21784.00000	21962	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		16742.00000	16413	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.49000	8.50000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		4369.00000	3433	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4369.00000	2770	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		13777.00000	13913	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		653.00000	128	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		16724.00000	17075	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		356.00000	44	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		19777.00000	20274	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		178.00000	13	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		32384.00000	33041	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		6.00000	0	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.44500	8.45500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		931.00000	898	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		66082.00000	65395	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.39500	8.40500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4613.00000	4608	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		65328.00000	64678	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.30000	8.31000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		21867.00000	22052	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25717.00000	25262	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.48000	8.49000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		5866.00000	4640	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5163.00000	3233	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		15625.00000	15560	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1004.00000	236	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		18655.00000	18858	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		597.00000	97	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		21817.00000	22217	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		339.00000	36	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		35016.00000	35699	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		21.00000	0	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.44000	8.45000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3441.00000	3346	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		72776.00000	71983	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.38000	8.39000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10174.00000	10146	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		74316.00000	73597	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.31000	8.32000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		23118.00000	23314	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		27937.00000	27447	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.61000	8.62000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		12.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		17592.00000	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		41985.00000	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		29689.00000	29219	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.55000	8.56000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1221.00000	1191	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		39255.00000	38766	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.47000	8.48000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4542.00000	4548	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		37756.00000	37317	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.37000	8.38000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14130.00000	14239	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		19802.00000	19476	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		6968.00000	5987	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1983.00000	1002	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		19132.00000	19034	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		105.00000	7	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		22531.00000	22492	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		39.00000	1	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		25951.00000	25937	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		13.00000	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		1094.00000	1017	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		67350.00000	67272	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		4741.00000	4633	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		65926.00000	65818	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		25324.00000	25184	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		26731.00000	26591	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.97000	7.99000		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		74703.00000	72821	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		102489.00000	100608	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		131695.00000	129814	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.93500	7.95500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		861.00000	867	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		99858.00000	97972	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.89000	7.91000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		4874.00000	5000	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		99403.00000	97625	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.83500	7.85500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		32507.00000	33236	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		42677.00000	41484	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			246.77600	246.60100		0.00	0.00	500.00
TRT1 On 01/11/2007 Index Future			252.40800	252.22800		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.84800	261.59400		0.00	0.00	0.00

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<b>Total for Derivatives:</b>							<b>4,383.00</b>	<b>23,846.00</b>
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<b>Grand Total:</b>							<b>4,383.00</b>	<b>23,846.00</b>
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