



# Daily MTM Report

Daily summary for 02/08/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			9.26500	9.30000			0.00	0.00
R157 On 15/09/2015 Bond			8.59500	8.62000			0.00	0.00
R186 On 21/12/2026 Bond			8.30000	8.32500			0.00	0.00
R196 On 28/02/2009 Bond			9.55000	9.58000			0.00	0.00
R201 On 21/12/2014 Bond			8.61500	8.65000			0.00	0.00
R203 On 15/09/2017 Bond			8.50500	8.54000			0.00	0.00
R204 On 21/12/2018 Bond			8.49500	8.53000			0.00	0.00
R206 On 15/01/2014 Bond			8.62000	8.65000			0.00	0.00
R207 On 15/01/2020 Bond			8.44500	8.47500			0.00	0.00
R209 On 31/03/2036 Bond			7.97000	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			7.14590	7.19240		0.00	0.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.24010	7.28810		0.00	1,500.00	17,940.00
\$ / R On 17/03/2008 Currency Future			7.33920	7.38910		0.00	0.00	4,601.00
ALBI On 02/08/2007 Index Future			247.99000	247.94200		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		60580.00000	60100	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			254.10700	254.10700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		25980.00000	25841	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		24910.00000	24771	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.14100	261.14100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		83209.00000	83136	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		11799.00000	11726	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.95300	107.95300		0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.44200	110.63700		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.32000	113.70000		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			249.10300	249.05200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		85520.00000	86030	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			255.12000	254.73300		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		405.00000	482	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		103075.00000	99282	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.83000	261.17400		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call		14194.00000	16242	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		52454.00000	47942	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.30800	267.80100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		67514.00000	70708	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		29504.00000	27628	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			277.11200	277.11200		0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			284.00200	284.00200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.86300	291.86300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.00100	10.03500		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			9.64600		9.67900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.87100		8.91000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.73100		9.76600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.49400		9.51300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.40700		9.42700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.32200		9.34400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar					9.92500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			10.27800		9.93200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5917.00000	5886	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			10.56700		10.04800		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call			1025.00000	991	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put			68.00000	68	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.27000		10.29000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7290.00000	7238	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		10.35700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			18092.00000	18028	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			11126.00000	11109	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.33900		10.38000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			17477.00000	17392	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			17144.00000	17168	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.25300		10.26400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			20152.00000	20112	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			20118.00000	20105	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.14700		10.15800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			22354.00000	22317	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			22578.00000	22567	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.17900		10.17900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			16716.00000	16272	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			10.14800		10.17400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			23843.00000	23437	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			2731.00000	2787	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.07700		10.11100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			26296.00000	25843	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			6478.00000	6624	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.99400		10.03600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18434.00000	18017	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			16199.00000	16540	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.88300		9.88300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			24677.00000	22926	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			9.80700		9.85300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call			34276.00000	32662	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put			1015.00000	1162	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.74500		9.79300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			34716.00000	33222	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			3754.00000	4103	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.68400		9.73300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			23041.00000	21903	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			12435.00000	13206	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.42100		9.42100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call			26787.00000	25476	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			9.35900		9.38000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call			26371.00000	25259	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put			2161.00000	2353	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.30100		9.32000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			26718.00000	25852	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			6303.00000	6621	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.24300		9.26200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			27757.00000	26950	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			9575.00000	9964	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.21700		9.22400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.50600		9.51900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.89900		9.91200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.70300		9.70700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.92000		9.92100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12600		10.12400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92200		9.92000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08900		10.08600		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			243.13700		243.13700		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 01/11/2007 Index Future			249.07500	249.18200		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.62500	256.08000		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			9.29000	9.30000		2.93	1,328.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		0.00000	0	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		8366.00000	8088	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		13988.00000	13711	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		44112.00000	43835	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		15399.00000	15122	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		22490.00000	22213	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		16813.00000	16536	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.28500	9.31500		2.93	0.00	177.00
R153 On 01/11/2007 Bond Future	8.25	Call		321.00000	350	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		28108.00000	27367	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		116.00000	128	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34557.00000	33798	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		37.00000	41	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		41182.00000	40415	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.26500	9.29500		2.93	1,658.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1970.00000	2067	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		26757.00000	26153	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1210.00000	1274	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		32036.00000	31398	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		710.00000	750	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		37617.00000	36955	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.15000	9.18000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8332.00000	8603	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		12208.00000	11834	2.66	0.00	0.00
R157 On 02/08/2007 Bond Future			8.62000	8.62000		6.00	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		60889.00000	60889	6.00	35.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		5705.00000	5412	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		293.00000	0	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		71.00000	0	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8248.00000	8176	6.60	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		97633.00000	97633	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		8838.00000	8780	6.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	8.75	Put		59.00000	0	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		12143.00000	12135	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		8.00000	0	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		25438.00000	25438	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		0.00000	0	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.59500	8.61500		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	7.75	Call		1223.00000	1290	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		60197.00000	58940	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.25	Call		0.00000	6701	6.00	35.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		0.00000	29831	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		430.00000	455	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77120.00000	75821	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		430.00000	455	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77120.00000	75821	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		129.00000	137	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		94847.00000	93531	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.57500	8.59500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		5304.00000	5493	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		61254.00000	60156	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3035.00000	3152	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		76161.00000	74990	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1629.00000	1696	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		92225.00000	91004	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.52000	8.54000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		22464.00000	23046	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		24985.00000	24308	5.32	0.00	0.00
R186 On 02/08/2007 Bond Future			8.32500	8.32000		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		568.00000	0	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8333.00000	8317	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		14308.00000	13670	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		87.00000	0	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		19635.00000	19072	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		11.00000	0	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		24989.00000	24436	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1.00000	0	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		46078.00000	45526	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			8.26000	8.28000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		2955.00000	3111	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		93826.00000	91773	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1090.00000	1151	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		123258.00000	121110	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		340.00000	360	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		154936.00000	152747	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			8.21000	8.23000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		16870.00000	17448	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		71579.00000	69949	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10162.00000	10543	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		94841.00000	93014	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5696.00000	5928	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		121410.00000	119434	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.15000	8.17000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		33764.00000	34683	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		52758.00000	51465	9.69	0.00	0.00
R196 On 02/08/2007 Bond Future			9.57000	9.58000		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		11960.00000	11817	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		15600.00000	15457	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		19258.00000	19115	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.44900	9.48400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		581.00000	632	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9574.00000	9199	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		266.00000	292	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12349.00000	11948	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		109.00000	121	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15294.00000	14880	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.33300	9.36900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2409.00000	2509	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8494.00000	8242	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1735.00000	1812	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		10294.00000	10019	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1215.00000	1272	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		12256.00000	11962	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.23100	9.26700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3166.00000	3278	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5233.00000	5067	1.16	0.00	0.00
R201 On 02/08/2007 Bond Future			8.64500	8.65000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		3178.00000	2959	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		488.00000	0	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		14.00000	0	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8138.00000	7854	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		5486.00000	5639	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		116.00000	0	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		8060.00000	8311	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	8.80	Put		19.00000	0	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		18636.00000	18906	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		0.00000	0	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.57000	8.60000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1299.00000	1413	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		47407.00000	45938	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		503.00000	551	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		60677.00000	59142	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		170.00000	187	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		74646.00000	73080	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.49500	8.52500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5063.00000	5345	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		45994.00000	44728	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2980.00000	3161	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		57557.00000	56191	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1651.00000	1760	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		70096.00000	68658	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.40000	8.43000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		20787.00000	21579	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17261.00000	16536	5.23	0.00	0.00
R203 On 02/08/2007 Bond Future			8.53000	8.55000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		596.00000	0	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3898.00000	1983	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		9845.00000	11140	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		25.00000	0	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		13068.00000	14385	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3.00000	0	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		16296.00000	17615	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		0.00000	0	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		29076.00000	30395	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			8.46500	8.50500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		664.00000	764	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		69079.00000	66569	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.41500	8.45500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3960.00000	4302	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		67895.00000	65663	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.32000	8.36000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		20138.00000	21302	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		27183.00000	25793	6.73	0.00	0.00
R204 On 02/08/2007 Bond Future			8.52000	8.54000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		1115.00000	0	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	8.50	Put		3920.00000	1404	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		11161.00000	12513	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		49.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		14557.00000	15951	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		8.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		17971.00000	19371	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		31487.00000	32888	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			8.46000	8.50000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		2751.00000	3001	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		75562.00000	73032	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.40000	8.44000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		9108.00000	9647	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		76697.00000	74480	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.33000	8.37000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		21277.00000	22515	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		29519.00000	28020	7.21	0.00	0.00
R206 On 02/08/2007 Bond Future			8.65000	8.65000		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		18989.00000	18989	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		43393.00000	43393	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		0.00000	0	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		31097.00000	31097	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.56000	8.59000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		985.00000	1077	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		40393.00000	39111	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.48000	8.51000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4129.00000	4368	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		38679.00000	37582	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.38000	8.41000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		13397.00000	13951	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		20371.00000	19622	4.88	0.00	0.00
R207 On 02/08/2007 Bond Future			8.47000	8.47000		8.55	61.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		2910.00000	2132	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		778.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		16174.00000	16174	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		19638.00000	19638	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		23084.00000	23084	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	8.80	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		36689.00000	36689	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			8.41000	8.43000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		815.00000	865	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		69906.00000	68539	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.35000	8.37000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4135.00000	4308	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		68139.00000	66904	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.29000	8.31000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		23698.00000	24341	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		27911.00000	27152	7.86	0.00	0.00
R209 On 02/08/2007 Bond Future			7.99500	7.98000		12.56	636.00	0.00
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		73763.00000	75172	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		101550.00000	102959	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		130755.00000	132164	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.93500	7.94500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		780.00000	793	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		98832.00000	97899	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.89000	7.90000		12.56	659.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4788.00000	4871	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		98366.00000	97495	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.83500	7.84500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		32636.00000	33035	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		41846.00000	41283	12.88	0.00	0.00
TRT1 On 02/08/2007 Index Future			246.05700	246.05700		0.00	0.00	0.00
TRT1 On 01/11/2007 Index Future			252.02500	252.17400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.65300	259.15500		0.00	0.00	0.00

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<b>Total for Derivatives:</b>		<b>5,912.00</b>	<b>28,590.00</b>
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<b>Grand Total:</b>		<b>5,912.00</b>	<b>28,590.00</b>
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