

Daily MTM Report

Daily summary for 18/06/2007

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			8.74000	8.75500			0.00	0.00
R157 On 15/09/2015 Bond			8.14500	8.15500			0.00	0.00
R186 On 21/12/2026 Bond			7.85500	7.87500			0.00	0.00
R196 On 28/02/2009 Bond			9.10000	9.11500			0.00	0.00
R201 On 21/12/2014 Bond			8.21000	8.22000			0.00	0.00
R203 On 15/09/2017 Bond			8.04000	8.05500			0.00	0.00
R204 On 21/12/2018 Bond			8.01500	8.03000			0.00	0.00
R206 On 15/01/2014 Bond			8.21000	8.22000			0.00	0.00
R207 On 15/01/2020 Bond			7.99000	8.00500			0.00	0.00
R209 On 31/03/2036 Bond			7.54500	7.56500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:								0.00	0.00

Derivatives

\$ / R On 17/09/2007 Currency Future			7.16640		7.21230		0.00	75.00	75.00
\$ / R On 14/12/2007 Currency Future			7.24960		7.29570		0.00	0.00	0.00
\$ / R On 17/03/2008 Currency Future			7.33390		7.37970		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			216.30400		216.06300		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			379370.00000	376960	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			221.57700		221.31900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			0.00000	0	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			326810.00000	324230	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			227.49900		227.20900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			82.00000	86	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			267992.00000	265096	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.99500		108.85500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.46100		255.03600		3.89	1.00	184.00
GOVI On 02/08/2007 jGovi	240.50	Call			145360.00000	149610	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			261.30300		260.79100		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			9532.00000	10682	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			51622.00000	47652	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.83500		267.24400		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			45694.00000	49191	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			23254.00000	20841	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			279.03000		279.00600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.58400		9.59300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.10200		9.12300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.45200		8.48100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.17200		9.19400		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J203 On 15/09/2017 jSwap			8.93900	8.96100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.87200	8.89400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.80500	8.82700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.67500	9.67500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.77100	9.75300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5484.00000	5527	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			9.81000	9.77700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		880.00000	894	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		449.00000	418	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.95200	9.90700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6298.00000	6414	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		3.00000	2	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.90600	9.88500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19103.00000	19032	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13283.00000	13159	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.74000	9.72500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12293.00000	12275	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		3710.00000	3422	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.67700	9.66800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19208.00000	19189	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		7134.00000	6955	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.57400	9.57700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21694.00000	21563	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		11345.00000	11269	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.29600	9.32700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		8842.00000	7941	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		5806.00000	6128	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.23800	9.27000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		18307.00000	17396	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		7643.00000	7992	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.15900	9.19300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		20118.00000	19265	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		12482.00000	12970	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.82500	8.84600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote	9.00	Call		3326.00000	2759	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		13366.00000	14176	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.77000	8.79300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6786.00000	6185	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		20311.00000	21227	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.70300	8.73000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		8886.00000	8228	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		26560.00000	27690	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78500	8.78900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.08900	9.10300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.48200	9.49800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.26300	9.27100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.47900	9.48900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68200	9.69500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.47300	9.48300		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.68900	250.10800		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.73000	8.75000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	8.50	Call		2337.00000	2365	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9428.00000	8890	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		4567.00000	4665	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5981.00000	5514	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		5274.00000	5396	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5274.00000	4830	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		6040.00000	6186	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4629.00000	4210	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		9654.00000	9906	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2620.00000	2307	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.70000	8.72000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1975.00000	2011	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		21002.00000	20515	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3443.00000	3515	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		15817.00000	15365	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1051.00000	1067	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		26782.00000	26275	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.67000	8.69000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4614.00000	4689	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		21178.00000	20777	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		6468.00000	6574	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		16993.00000	16623	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3186.00000	3236	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		25830.00000	25405	2.93	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			8.12500	8.14500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		40213.00000	41254	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2024.00000	1660	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		2821.00000	2826	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		30934.00000	29535	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.50	Call		28783.00000	29593	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4183.00000	3588	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		109.00000	99	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		64965.00000	63550	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		43225.00000	44313	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1669.00000	1352	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		46250.00000	47386	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1339.00000	1070	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		58727.00000	60004	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		513.00000	385	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.07500	8.09500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		10091.00000	10345	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		34037.00000	32919	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5656.00000	5790	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		47319.00000	46081	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5656.00000	5790	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		47319.00000	46081	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		2899.00000	2959	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		62590.00000	61277	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.03000	8.05000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		17540.00000	17905	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		37771.00000	36799	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		11974.00000	12228	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		49381.00000	48299	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		7812.00000	7978	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		62688.00000	61518	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.82000	7.86000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		50471.00000	53919	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5785.00000	4510	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		69378.00000	73384	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2705.00000	1989	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		74287.00000	78399	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2213.00000	1602	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		79198.00000	83412	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1759.00000	1250	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		99179.00000	103678	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		650.00000	426	11.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/11/2007 Bond Future			7.77500	7.81500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		18641.00000	19956	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		56537.00000	53132	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		10548.00000	11353	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		79740.00000	75825	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		5421.00000	5861	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		107041.00000	102761	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.72500	7.76500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		42628.00000	44799	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		44393.00000	41849	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		29951.00000	31620	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		61686.00000	58639	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		20006.00000	21216	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		82775.00000	79271	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.03400	9.04700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		878.00000	863	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		5180.00000	4977	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		286.00000	271	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8228.00000	8025	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		72.00000	64	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		11671.00000	11476	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.88800	8.90400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3189.00000	3231	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5086.00000	4930	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2057.00000	2080	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		7042.00000	6868	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1249.00000	1259	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9337.00000	9150	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.74900	8.76800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5351.00000	5411	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5529.00000	5401	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4223.00000	4269	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6874.00000	6733	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3266.00000	3301	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8400.00000	8247	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.18500	8.19500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		20558.00000	20729	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3781.00000	3396	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		29417.00000	29724	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1826.00000	1578	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		31774.00000	32112	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1504.00000	1285	6.90	0.00	0.00

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R201 On 02/08/2007 Bond Future	8.80	Call		34175.00000	34541	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1233.00000	1042	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		44071.00000	44523	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		534.00000	430	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.12500	8.13500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4696.00000	4681	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		39969.00000	39410	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		8139.00000	8151	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		29347.00000	28815	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2502.00000	2478	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		52077.00000	51509	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.04500	8.05500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		14145.00000	14223	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30497.00000	30044	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		9721.00000	9762	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		39719.00000	39229	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6397.00000	6413	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		50263.00000	49748	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.01500	8.03500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		34050.00000	34997	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2624.00000	2189	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		45742.00000	46877	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1192.00000	947	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		48762.00000	49934	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		968.00000	758	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		51786.00000	52993	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		762.00000	587	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		64074.00000	65380	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		269.00000	194	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.96000	7.98000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		7320.00000	7504	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		40745.00000	39564	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.89500	7.91500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		14478.00000	14794	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		42903.00000	41872	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.98500	8.00500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		39652.00000	40549	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4015.00000	3436	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		51526.00000	52647	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1972.00000	1616	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		54619.00000	55786	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1627.00000	1318	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	8.80	Call		57747.00000	58957	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1335.00000	1068	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		70499.00000	71838	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		570.00000	432	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.93500	7.95500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		14725.00000	14934	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		48726.00000	47472	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.87500	7.89500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		23957.00000	24308	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		53093.00000	51995	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.18000	8.19000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1418.00000	1346	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		22933.00000	22379	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		9371.00000	9399	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6482.00000	6028	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		4123.00000	4055	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13342.00000	12792	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.11500	8.12500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		6673.00000	6688	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		24511.00000	24055	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.03000	8.04000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		11863.00000	11934	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		25225.00000	24840	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.97000	7.99000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		38514.00000	39733	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1333.00000	1053	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		51637.00000	53024	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		414.00000	302	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		54987.00000	56400	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		300.00000	214	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		58348.00000	59782	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		215.00000	150	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		71788.00000	73269	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		50.00000	31	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.92000	7.94000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		8091.00000	8312	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		41619.00000	40349	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.86000	7.88000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		14786.00000	15150	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		43449.00000	42332	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.51500	7.55500		12.56	0.00	631.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 02/08/2007 Bond Future	7.25	Call		4889.00000	5455	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		36986.00000	33452	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1310.00000	1449	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		61194.00000	57232	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		241.00000	258	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		89330.00000	85247	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.47000	7.51000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8220.00000	8951	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		63368.00000	59970	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.42500	7.46500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		16766.00000	17880	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		67148.00000	64105	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			252.38800	251.96500		0.00	0.00	500.00
Total for Derivatives:							76.00	3,271.00

Grand Total: **76.00** **3,271.00**