

# Daily MTM Report

Daily summary for 19/06/2007

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			8.76000	8.74000			0.00	0.00
R157 On 15/09/2015 Bond			8.16000	8.14500			0.00	0.00
R186 On 21/12/2026 Bond			7.87000	7.85500			0.00	0.00
R196 On 28/02/2009 Bond			9.14000	9.10000			0.00	0.00
R201 On 21/12/2014 Bond			8.22000	8.21000			0.00	0.00
R203 On 15/09/2017 Bond			8.05500	8.04000			0.00	0.00
R204 On 21/12/2018 Bond			8.03000	8.01500			0.00	0.00
R206 On 15/01/2014 Bond			8.22000	8.21000			0.00	0.00
R207 On 15/01/2020 Bond			8.00500	7.99000			0.00	0.00
R209 On 31/03/2036 Bond			7.56000	7.54500			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			7.17010		7.16640		0.00	21.00	86.00
\$ / R On 14/12/2007 Currency Future			7.25360		7.24960		0.00	0.00	0.00
\$ / R On 17/03/2008 Currency Future			7.33820		7.33390		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			216.13200		216.30400		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			376960.00000	378680	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			221.40900		221.57700		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			324230.00000	325910	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			227.34000		227.49900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			86.00000	79	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			265096.00000	266679	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.91600		108.99500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.18200		255.46100		3.89	0.00	184.00
GOVI On 02/08/2007 jGovi	240.50	Call			149610.00000	146820	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			261.01800		261.30300		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			10682.00000	9829	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			47652.00000	49649	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.54200		267.83500		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			49191.00000	47269	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			20841.00000	21849	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			279.05700		279.03000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.61800		9.58400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.12600		9.10200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49400		8.45200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.19800		9.17200		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			8.96300	8.93900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.89200	8.87200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.82500	8.80500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				9.67500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.78400	9.77100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5527.00000	5559	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			9.83100	9.81000		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		894.00000	910	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		418.00000	401	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.97500	9.95200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6414.00000	6474	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2.00000	2	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.94900	9.90600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19032.00000	19055	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13159.00000	13079	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.77100	9.74000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12275.00000	12596	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		3422.00000	3186	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.71400	9.67700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19189.00000	19584	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		6955.00000	6685	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.61600	9.57400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21563.00000	21978	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		11269.00000	10935	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.33400	9.29600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		7941.00000	8695	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		6128.00000	5385	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.27500	9.23800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17396.00000	18262	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		7992.00000	7406	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.19400	9.15900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19265.00000	20006	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		12970.00000	12332	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.85000	8.82500		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		2759.00000	3137	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		14176.00000	12911	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.79500	8.77000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6185.00000	6667	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		21227.00000	20056	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.72800	8.70300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		8228.00000	8721	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		27690.00000	26521	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78200	8.78500		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.08200	9.08900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.47300	9.48200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.25900	9.26300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.47500	9.47900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.67900	9.68200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.47000	9.47300		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.29900	250.68900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.75000	8.73000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	8.75	Call		5396.00000	5050	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4830.00000	5050	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		2365.00000	2151	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8890.00000	9242	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		4665.00000	4345	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5514.00000	5759	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		6186.00000	5816	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4210.00000	4405	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		9906.00000	9453	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2307.00000	2419	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.72000	8.70000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3515.00000	3345	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		15365.00000	15718	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2011.00000	1898	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		20515.00000	20925	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1067.00000	997	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		26275.00000	26728	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.69000	8.67000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		6574.00000	6382	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		16623.00000	16907	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4689.00000	4537	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		20777.00000	21101	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3236.00000	3120	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		25405.00000	25764	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			8.14500	8.12500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		2826.00000	2499	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		29535.00000	30612	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.70	Call		41254.00000	39934	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1660.00000	1745	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		29593.00000	28376	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3588.00000	3776	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		99.00000	77	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		63550.00000	64933	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44313.00000	42977	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1352.00000	1421	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		47386.00000	46035	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1070.00000	1123	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		60004.00000	58618	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		385.00000	403	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.09500	8.07500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		10345.00000	9835	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		32919.00000	33782	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5790.00000	5453	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		46081.00000	47116	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5790.00000	5453	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		46081.00000	47116	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		2959.00000	2756	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		61277.00000	62447	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.05000	8.03000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		17905.00000	17327	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		36799.00000	37557	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		12228.00000	11782	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		48299.00000	49188	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		7978.00000	7650	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		61518.00000	62526	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.85000	7.82000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		53919.00000	50826	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4510.00000	4962	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		73384.00000	70048	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1989.00000	2197	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		78399.00000	75023	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1602.00000	1771	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		83412.00000	80001	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1250.00000	1383	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		103678.00000	100181	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		426.00000	474	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			7.80500	7.77500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		19956.00000	18593	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		53132.00000	55311	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		11353.00000	10443	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		75825.00000	78458	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		5861.00000	5314	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		102761.00000	105757	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.75500	7.72500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		44799.00000	42862	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		41849.00000	43451	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		31620.00000	30069	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		58639.00000	60627	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		21216.00000	20039	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		79271.00000	81632	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.07900	9.03400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		863.00000	695	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		4977.00000	5459	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		271.00000	204	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8025.00000	8608	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		64.00000	45	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		11476.00000	12106	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.94000	8.88800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3231.00000	2946	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4930.00000	5285	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2080.00000	1870	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6868.00000	7298	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1259.00000	1115	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9150.00000	9645	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.80700	8.74900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5411.00000	5116	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5401.00000	5679	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4269.00000	4016	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6733.00000	7052	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3301.00000	3088	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8247.00000	8607	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.19500	8.18500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		20729.00000	20220	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3396.00000	3443	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		29724.00000	29181	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1578.00000	1590	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		32112.00000	31563	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1285.00000	1293	6.90	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	Call		34541.00000	33988	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1042.00000	1046	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		44523.00000	43965	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		430.00000	427	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.13500	8.12500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		8151.00000	7928	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		28815.00000	29136	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4681.00000	4527	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		39410.00000	39800	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2478.00000	2381	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		51509.00000	51956	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.05500	8.04500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		14223.00000	13972	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30044.00000	30325	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		9762.00000	9565	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		39229.00000	39563	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6413.00000	6265	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		49748.00000	50132	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.03500	8.01500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		34997.00000	33733	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2189.00000	2307	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		46877.00000	45545	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		947.00000	995	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		49934.00000	48591	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		758.00000	796	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		52993.00000	51641	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		587.00000	616	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		65380.00000	64007	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		194.00000	202	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.98000	7.96000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		7504.00000	7094	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		39564.00000	40519	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.91500	7.89500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		14794.00000	14275	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		41872.00000	42700	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.00500	7.98500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		40549.00000	39209	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3436.00000	3572	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		52647.00000	51232	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1616.00000	1678	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		55786.00000	54359	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1318.00000	1367	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		58957.00000	57519	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1068.00000	1107	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		71838.00000	70375	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		432.00000	446	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.95500	7.93500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		14934.00000	14356	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		47472.00000	48357	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.89500	7.87500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24308.00000	23662	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		51995.00000	52797	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.19000	8.18000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		9399.00000	9041	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6028.00000	6152	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1346.00000	1234	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		22379.00000	22750	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		4055.00000	3823	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		12792.00000	13042	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.12500	8.11500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		6688.00000	6499	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		24055.00000	24336	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.04000	8.03000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		11934.00000	11719	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		24840.00000	25081	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.99000	7.97000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		39733.00000	38309	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1053.00000	1129	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		53024.00000	51546	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		302.00000	324	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		56400.00000	54916	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		214.00000	229	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		59782.00000	58293	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		150.00000	160	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		73269.00000	71771	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		31.00000	33	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.94000	7.92000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		8312.00000	7849	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		40349.00000	41377	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.88000	7.86000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		15150.00000	14580	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		42332.00000	43242	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.54500	7.51500		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		5455.00000	4615	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		33452.00000	35690	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1449.00000	1151	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		57232.00000	60013	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		258.00000	190	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		85247.00000	88258	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.50000	7.47000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8951.00000	8161	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		59970.00000	62280	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.45500	7.42500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		17880.00000	16821	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		64105.00000	66166	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			252.11000	252.38800		0.00	0.00	500.00

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<b>Total for Derivatives:</b>							<b>21.00</b>	<b>3,282.00</b>
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<b>Grand Total:</b>							<b>21.00</b>	<b>3,282.00</b>
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