

Daily MTM Report

Daily summary for 21/06/2007

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			8.96000	8.84000			0.00	0.00
R157 On 15/09/2015 Bond			8.29000	8.22000			0.00	0.00
R186 On 21/12/2026 Bond			7.99500	7.92500			0.00	0.00
R196 On 28/02/2009 Bond			9.32500	9.20500			0.00	0.00
R201 On 21/12/2014 Bond			8.35500	8.28500			0.00	0.00
R203 On 15/09/2017 Bond			8.19000	8.12000			0.00	0.00
R204 On 21/12/2018 Bond			8.16000	8.09500			0.00	0.00
R206 On 15/01/2014 Bond			8.35500	8.28500			0.00	0.00
R207 On 15/01/2020 Bond			8.14000	8.07000			0.00	0.00
R209 On 31/03/2036 Bond			7.68500	7.61500			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			7.22180		7.16170		0.00	505.00	586.00
\$ / R On 14/12/2007 Currency Future			7.30730		7.24540		0.00	555.00	555.00
\$ / R On 17/03/2008 Currency Future			7.39590		7.33250		0.00	500.00	500.00
ALBI On 02/08/2007 Index Future			252.45800		253.48600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			14923.00000	10517	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			20063.00000	25937	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.65100		259.70000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			67517.00000	59533	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			10517.00000	13023	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.62000		266.66800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			132254.00000	122951	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			5574.00000	6751	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.17400		108.53700		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			253.22700		254.26250		3.89	0.00	184.00
GOVI On 02/08/2007 jGovi	240.50	Call			137625.00000	127270	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			259.01800		260.07650		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			7495.00000	5401	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			56730.00000	65221	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.49300		266.57800		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			41374.00000	35270	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			25594.00000	30340	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.81800		278.99000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.79200		9.68500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.28500		9.18700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.51300		8.53200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.36800		9.25400		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			9.11100	9.02700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.00600	8.94800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.94600	8.87800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.71700	9.68800		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.83200	9.82000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5646.00000	5675	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			9.86700	9.88100		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		959.00000	950	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		366.00000	364	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.02900	9.99400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6523.00000	6614	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			10.02000	9.97300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19054.00000	19082	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13019.00000	12935	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.89200	9.81600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13106.00000	14047	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		2887.00000	2463	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.87200	9.77100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20226.00000	21425	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		6303.00000	5691	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.81300	9.68900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22737.00000	24086	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		10392.00000	9534	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.53700	9.40800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10381.00000	13810	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		4162.00000	2542	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.48600	9.35200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		20192.00000	23829	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		6319.00000	4730	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.41300	9.27600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		21858.00000	25183	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		10960.00000	8928	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.00600	8.91700		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		4503.00000	6960	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		9896.00000	6574	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.95100	8.86200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		8172.00000	10537	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		17158.00000	13715	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.88500	8.79600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10226.00000	12471	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		23534.00000	19938	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78000	8.78100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.07800	9.08000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.48300	9.47600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.27500	9.26200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.50700	9.47800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.72500	9.68000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.51000	9.47000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			248.17200	249.29500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.96000	8.83000		2.93	33.00	1,140.00
R153 On 02/08/2007 Bond Future	8.80	Call		4605.00000	3021	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5450.00000	7522	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		3940.00000	2520	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6197.00000	8432	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		1537.00000	845	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10885.00000	13848	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		3338.00000	2078	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7008.00000	9403	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		7870.00000	5644	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3093.00000	4523	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.95500	8.80000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		2786.00000	1923	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		17248.00000	20417	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1539.00000	1010	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		22655.00000	26157	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		785.00000	488	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		28606.00000	32340	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.91500	8.77000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		5714.00000	4648	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		18139.00000	20505	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4017.00000	3203	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		22480.00000	25099	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2730.00000	2131	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		27274.00000	30108	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			8.28000	8.20500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		25030.00000	21125	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4632.00000	5953	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		1803.00000	1167	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		34118.00000	38708	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.70	Call		36175.00000	31662	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2188.00000	2901	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		43.00000	20	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		69100.00000	74304	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		39144.00000	34519	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1790.00000	2391	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		42135.00000	37406	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1425.00000	1922	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		54538.00000	49522	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		525.00000	735	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.23000	8.15500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		8527.00000	7087	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		36580.00000	40249	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		4617.00000	3725	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		50386.00000	54603	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		4617.00000	3725	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		50386.00000	54603	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		2274.00000	1776	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		66071.00000	70683	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.18500	8.11000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		15769.00000	13976	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		39997.00000	43177	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		10602.00000	9264	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		52006.00000	55641	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		6801.00000	5853	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		65674.00000	69700	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.98000	7.90000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		45909.00000	38569	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5920.00000	7894	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		64640.00000	56342	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2665.00000	3681	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		69533.00000	61065	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2155.00000	3002	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		74435.00000	65811	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1693.00000	2384	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		94423.00000	85387	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		591.00000	869	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			7.94000	7.85500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		16537.00000	13497	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		59126.00000	65972	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		9105.00000	7190	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		82990.00000	90962	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		4532.00000	3452	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		110845.00000	119652	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.88500	7.80500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		39814.00000	35300	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		46269.00000	51055	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		27659.00000	24145	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		64083.00000	69870	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		18235.00000	15650	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		85694.00000	92410	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.28200	9.15000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		488.00000	240	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		6276.00000	7928	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		129.00000	53	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		9557.00000	11381	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		25.00000	8	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		13111.00000	14994	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.16500	9.02300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		2534.00000	1933	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5892.00000	7031	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1573.00000	1155	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8020.00000	9343	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		915.00000	645	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		10465.00000	11935	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.05300	8.90100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4667.00000	4002	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6156.00000	6988	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3634.00000	3076	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7597.00000	8535	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2770.00000	2313	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9216.00000	10254	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.34000	8.26500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		17272.00000	14354	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4376.00000	5597	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		25791.00000	22326	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2082.00000	2755	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		28094.00000	24524	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1704.00000	2273	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		30449.00000	26789	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1389.00000	1866	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		40237.00000	36321	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		581.00000	803	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.28000	8.20500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		6763.00000	5662	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		31769.00000	34717	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		3768.00000	3071	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		42839.00000	46191	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1930.00000	1528	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		55303.00000	58950	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.20000	8.12500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		12539.00000	11125	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		32600.00000	35140	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		8476.00000	7417	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		42182.00000	45077	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		5477.00000	4723	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		53052.00000	56251	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.17000	8.09500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		30180.00000	25965	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2882.00000	3796	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		41691.00000	37017	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1269.00000	1725	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		44687.00000	39933	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1021.00000	1397	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		47692.00000	42866	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		795.00000	1099	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		59945.00000	54932	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		268.00000	385	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.11500	8.04000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		6062.00000	4948	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		43568.00000	47524	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.04500	7.97500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		12891.00000	11410	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		45343.00000	48534	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.14000	8.06500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		35488.00000	31067	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4263.00000	5321	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		47184.00000	42285	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2042.00000	2622	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		50252.00000	45262	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1672.00000	2162	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		53360.00000	48292	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1360.00000	1771	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		66075.00000	60784	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		558.00000	746	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.09000	8.01500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		12886.00000	11224	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		51260.00000	55029	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.03000	7.95500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		21933.00000	19917	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		55399.00000	58763	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.34000	8.26000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		7172.00000	5353	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7652.00000	9666	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		815.00000	487	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		25699.00000	29204	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		2792.00000	1883	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15380.00000	18304	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.27000	8.19500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		5506.00000	4573	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		26629.00000	29200	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.18000	8.11000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		10485.00000	9345	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		27039.00000	29078	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.11500	8.05000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		34216.00000	29945	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1514.00000	2064	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		47197.00000	42575	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		454.00000	652	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		50533.00000	45860	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		325.00000	473	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		53883.00000	49171	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		230.00000	338	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		67308.00000	62515	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		50.00000	77	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.07500	8.00000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		6679.00000	5420	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		44660.00000	48927	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.01500	7.94000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		13056.00000	11331	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		46142.00000	49909	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.67500	7.59500		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		3494.00000	2193	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		39660.00000	46404	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		793.00000	430	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		64746.00000	72428	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		117.00000	54	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		93276.00000	101257	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.63500	7.55000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		7006.00000	5380	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		66251.00000	73228	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.58500	7.50500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		15202.00000	12901	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		69708.00000	75561	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			250.17400	251.19900		0.00	0.00	500.00

Total for Derivatives:							1,593.00	4,837.00
-------------------------------	--	--	--	--	--	--	-----------------	-----------------

Grand Total:							1,593.00	4,837.00
---------------------	--	--	--	--	--	--	-----------------	-----------------