

Daily MTM Report

Daily summary for 26/06/2007

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			8.99000	8.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.37000	8.31000			0.00	0.00
R186 On 21/12/2026 Bond			8.08000	8.01000			0.00	0.00
R196 On 28/02/2009 Bond			9.35000	9.32000			0.00	0.00
R201 On 21/12/2014 Bond			8.43500	8.37500			0.00	0.00
R203 On 15/09/2017 Bond			8.28000	8.21000			0.00	0.00
R204 On 21/12/2018 Bond			8.27000	8.19500			0.00	0.00
R206 On 15/01/2014 Bond			8.44000	8.37500			0.00	0.00
R207 On 15/01/2020 Bond			8.22000	8.15500			0.00	0.00
R209 On 31/03/2036 Bond			7.77500	7.70000			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			7.26690		7.23020		0.00	300.00	885.00
\$ / R On 14/12/2007 Currency Future			7.35290		7.31630		0.00	330.00	885.00
\$ / R On 17/03/2008 Currency Future			7.44270		7.40430		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.56800		252.35200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			9363.00000	6740	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			25843.00000	31060	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.72500		258.53200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			58273.00000	52429	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			12953.00000	15179	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.65200		265.48300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			121564.00000	114327	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			6734.00000	7807	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.80700		108.15500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.02300		253.10700		3.89	0.00	94.00
GOVI On 02/08/2007 jGovi	240.50	Call			126070.00000	115231	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			0.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			257.78500		258.89400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			4970.00000	3390	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			66030.00000	75540	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.23000		265.36700		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			34321.00000	28608	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30651.00000	36308	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.25800		278.23200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.79900		9.78200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.33400		9.28300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.59400		8.53100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40900		9.36200		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			9.16300	9.12000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.06900	9.01600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.01100	8.95600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.72500	9.72500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.81300	9.81800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5641.00000	5629	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			9.83700	9.84600		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		907.00000	894	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		359.00000	359	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.00300	10.00800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6559.00000	6546	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1.00000	1	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.99700	9.99300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18913.00000	18884	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12826.00000	12788	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.90900	9.90000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13901.00000	13961	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		2172.00000	2070	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.89300	9.87800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21343.00000	21492	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5501.00000	5381	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.83700	9.81600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23991.00000	24199	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9387.00000	9220	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.54600	9.52000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13052.00000	13752	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2449.00000	2133	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.49800	9.46900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23196.00000	23990	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4761.00000	4426	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.43000	9.39800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		24676.00000	25462	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9007.00000	8544	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.05800	9.01300		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		6861.00000	8385	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		6023.00000	4643	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.00800	8.96100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10651.00000	12068	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		13181.00000	11553	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.94600	8.89700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12663.00000	14034	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		19351.00000	17535	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.77700	8.77700		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.05200	9.05900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.44500	9.45500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.25700	9.26100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.49700	9.49700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.72500	9.72000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.51500	9.50900		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.66500	248.01800		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.97000	8.96000		2.93	2.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		5398.00000	5184	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4276.00000	4343	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2796.00000	2641	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7297.00000	7422	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		2307.00000	2168	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8219.00000	8360	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		720.00000	654	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13723.00000	13938	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1880.00000	1756	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9205.00000	9362	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.96500	8.95500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1845.00000	1780	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		20339.00000	20534	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		955.00000	915	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		26103.00000	26322	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		454.00000	432	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		32306.00000	32543	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.92500	8.91500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4569.00000	4484	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20427.00000	20577	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3135.00000	3069	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25031.00000	25201	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2076.00000	2027	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30053.00000	30240	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			8.34000	8.30000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		19643.00000	17642	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5860.00000	6631	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		849.00000	625	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		39779.00000	42327	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.70	Call		30125.00000	27756	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2753.00000	3157	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		9.00000	5	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		75683.00000	78451	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		32983.00000	30546	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2244.00000	2580	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		35877.00000	33379	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1783.00000	2057	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		48042.00000	45378	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		644.00000	753	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.29000	8.25000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		6525.00000	5845	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		41045.00000	43075	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		3358.00000	2953	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		55595.00000	57899	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		3358.00000	2953	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		55595.00000	57899	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1563.00000	1346	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		71827.00000	74320	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.24500	8.20500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		13335.00000	12442	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		43858.00000	45604	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		8767.00000	8112	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		56466.00000	58449	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		5488.00000	5031	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		70657.00000	72839	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.03000	7.99000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		36929.00000	33364	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7412.00000	8458	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		54801.00000	50704	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3297.00000	3811	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		59558.00000	55368	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2652.00000	3074	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		64345.00000	60073	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2075.00000	2413	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		84066.00000	79580	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		705.00000	831	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			7.99000	7.95000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		12771.00000	11481	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		66401.00000	69717	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		6691.00000	5906	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		91618.00000	95439	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		3147.00000	2722	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		120502.00000	124682	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.93500	7.89500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		34406.00000	32268	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		51317.00000	53785	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		23399.00000	21757	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		70279.00000	73243	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		15063.00000	13873	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		92978.00000	96395	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.31300	9.27900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		200.00000	154	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7845.00000	8287	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		39.00000	28	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11324.00000	11801	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5.00000	3	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14948.00000	15435	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.20200	9.16300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1887.00000	1733	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6962.00000	7285	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1117.00000	1012	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9280.00000	9653	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		616.00000	551	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11882.00000	12294	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.09700	9.05200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3961.00000	3769	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6937.00000	7187	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3036.00000	2876	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8486.00000	8768	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2276.00000	2146	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10208.00000	10520	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.39000	8.36000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		13219.00000	12076	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5561.00000	6066	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		21118.00000	19734	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2647.00000	2910	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		23313.00000	21884	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2161.00000	2380	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		25578.00000	24110	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1755.00000	1934	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		35135.00000	33563	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		717.00000	792	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.33000	8.30000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		5219.00000	4811	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		35351.00000	36555	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2776.00000	2525	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		46973.00000	48334	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1350.00000	1209	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		59849.00000	61320	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.25000	8.22000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		10616.00000	10075	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		35682.00000	36715	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		7022.00000	6620	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		45733.00000	46906	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		4430.00000	4148	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		57010.00000	58302	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.25000	8.21000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		23429.00000	21282	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3982.00000	4547	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		34324.00000	31885	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1754.00000	2027	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		37222.00000	34732	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1407.00000	1630	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		40141.00000	37607	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1096.00000	1274	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		52191.00000	49543	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		365.00000	430	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.19500	8.15500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		4262.00000	3769	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		49528.00000	51717	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.12500	8.08500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		10463.00000	9702	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		50244.00000	52130	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.23000	8.19000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		27759.00000	25495	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5643.00000	6271	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		38759.00000	36203	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2726.00000	3061	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		41703.00000	39092	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2233.00000	2514	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		44707.00000	42048	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1816.00000	2049	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		57146.00000	54356	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		738.00000	839	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.18000	8.14000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		9930.00000	9138	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		57334.00000	59408	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.12000	8.08000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		18416.00000	17417	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		60827.00000	62668	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.39000	8.36000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		4629.00000	4016	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9898.00000	10715	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		336.00000	255	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		30009.00000	31359	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		1484.00000	1213	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		18860.00000	20020	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.32000	8.29000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		4203.00000	3860	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		29763.00000	30816	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.23000	8.20000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8910.00000	8443	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		29549.00000	30439	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.17500	8.13500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		28380.00000	25821	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1976.00000	2361	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		41032.00000	38221	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		586.00000	719	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		44327.00000	41481	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		417.00000	514	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		47648.00000	44775	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		292.00000	362	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		61022.00000	58094	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		60.00000	76	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.13500	8.09500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		4927.00000	4350	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		49902.00000	52248	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.07500	8.03500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		10725.00000	9885	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		50760.00000	52826	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.72500	7.68500		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		1733.00000	1281	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		46941.00000	50456	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		293.00000	195	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		73287.00000	77157	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		30.00000	17	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		102230.00000	106185	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.68500	7.64500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		4984.00000	4336	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		73834.00000	77178	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.63500	7.59500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		12399.00000	11353	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		76070.00000	79047	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.97800	250.05500		0.00	0.00	500.00
Total for Derivatives:							632.00	5,376.00

Grand Total: **632.00** **5,376.00**