

# Daily MTM Report

Daily summary for 27/06/2007

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			9.05000	8.99000			0.00	0.00
R157 On 15/09/2015 Bond			8.45500	8.37000			0.00	0.00
R186 On 21/12/2026 Bond			8.18000	8.08000			0.00	0.00
R196 On 28/02/2009 Bond			9.41000	9.35000			0.00	0.00
R201 On 21/12/2014 Bond			8.52500	8.43500			0.00	0.00
R203 On 15/09/2017 Bond			8.36500	8.28000			0.00	0.00
R204 On 21/12/2018 Bond			8.35500	8.27000			0.00	0.00
R206 On 15/01/2014 Bond			8.52500	8.44000			0.00	0.00
R207 On 15/01/2020 Bond			8.30500	8.22000			0.00	0.00
R209 On 31/03/2036 Bond			7.87000	7.77500			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			7.25930		7.26690		0.00	311.00	586.00
\$ / R On 14/12/2007 Currency Future			7.34680		7.35290		0.00	300.00	585.00
\$ / R On 17/03/2008 Currency Future			7.43760		7.44270		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			250.35000		251.56800		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			6740.00000	3821	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			31060.00000	40321	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.48500		257.72500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			52429.00000	44078	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15179.00000	19228	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.40500		264.65200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			114327.00000	103767	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7807.00000	9717	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.55000		107.80700		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.19000		252.02300		3.89	0.00	94.00
GOVI On 02/08/2007 jGovi	240.50	Call			115231.00000	106901	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			1.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			256.93150		257.78500		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3390.00000	2462	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			75540.00000	83147	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.35600		264.23000		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			28608.00000	24633	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			36308.00000	41073	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.34600		278.25800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.84100		9.79900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.40700		9.33400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.67600		8.59400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.48000		9.40900		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			9.24500	9.16300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.15000	9.06900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.08500	9.01100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.72900	9.72500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.82400	9.81300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5629.00000	5656	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			9.85400	9.83700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		894.00000	905	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		359.00000	346	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.04100	10.00300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6546.00000	6644	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			10.03900	9.99700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18884.00000	18904	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12788.00000	12709	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.93600	9.90900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13961.00000	14274	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		2070.00000	1899	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.92700	9.89300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21492.00000	21883	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5381.00000	5164	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.87700	9.83700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24199.00000	24625	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9220.00000	8936	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.60500	9.54600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13752.00000	15507	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2133.00000	1587	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.56200	9.49800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23990.00000	25838	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4426.00000	3785	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.49800	9.43000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25462.00000	27215	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8544.00000	7647	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.14400	9.05800		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			8385.00000	11934	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put			4643.00000	2667	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.09600		9.00800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call			12068.00000	15082	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put			11553.00000	8894	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.03600		8.94600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			14034.00000	16831	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			17535.00000	14508	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				9.04800	9.05200		0.00	0.00	0.00
JROD On 31/08/2007 jRod				9.43900	9.44500		0.00	0.00	0.00
JROD On 28/09/2007 jRod				9.25400	9.25700		0.00	0.00	0.00
JROD On 31/10/2007 jRod				9.49500	9.49700		0.00	0.00	0.00
JROD On 30/11/2007 jRod				9.72300	9.72500		0.00	0.00	0.00
JROD On 31/12/2007 jRod				9.51300	9.51500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			245.70600		246.66500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			9.05000		8.97000		2.93	0.00	1,140.00
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			0.00000	37146	2.73	58.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call			5184.00000	4016	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put			4343.00000	5416	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call			2641.00000	1898	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put			7422.00000	8920	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call			2168.00000	1524	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put			8360.00000	9958	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call			654.00000	405	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put			13938.00000	15929	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call			1756.00000	1207	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put			9362.00000	11054	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.04500		8.96500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call			1780.00000	1433	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put			20534.00000	22260	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call			915.00000	715	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put			26322.00000	28195	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call			432.00000	326	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put			32543.00000	34511	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.00500		8.92500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call			4484.00000	3964	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put			20577.00000	21945	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call			3069.00000	2680	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put			25201.00000	26700	2.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future	7.75	Call		2027.00000	1747	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30240.00000	31848	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.45000	8.34000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		625.00000	278	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		42327.00000	49564	6.00	29.00	57.00
R157 On 02/08/2007 Bond Future	8.50	Call		17642.00000	12906	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		6631.00000	9478	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		27756.00000	21804	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3157.00000	4788	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		5.00000	1	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		78451.00000	86030	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		30546.00000	24353	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2580.00000	3970	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		33379.00000	26962	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2057.00000	3223	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		45378.00000	38311	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		753.00000	1269	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.40000	8.29000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		5845.00000	4324	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		43075.00000	48969	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2953.00000	2085	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		57899.00000	64446	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2953.00000	2085	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		57899.00000	64446	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1346.00000	904	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		74320.00000	81293	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.35500	8.24500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		12442.00000	10288	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		45604.00000	50670	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		8112.00000	6564	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		58449.00000	64121	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		5031.00000	3979	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		72839.00000	79006	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.16000	8.03000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		33364.00000	23418	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8458.00000	13322	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		50704.00000	38556	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3811.00000	6473	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		55368.00000	42801	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3074.00000	5316	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		60073.00000	47119	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2413.00000	4270	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 02/08/2007 Bond Future	8.75	Call		79580.00000	65552	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		831.00000	1613	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.12000	7.99000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		11481.00000	8139	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		69717.00000	81167	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		5906.00000	3969	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		95439.00000	108294	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		2722.00000	1726	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		124682.00000	138479	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.06500	7.93500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		32268.00000	26145	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		53785.00000	62456	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		21757.00000	17169	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		73243.00000	83449	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		13873.00000	10639	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		96395.00000	107954	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.37800	9.31300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		154.00000	95	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8287.00000	9162	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		28.00000	15	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11801.00000	12722	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3.00000	2	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		15435.00000	16366	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.27800	9.20200		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1733.00000	1470	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7285.00000	7951	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1012.00000	838	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9653.00000	10408	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		551.00000	445	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12294.00000	13117	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.18200	9.09700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3769.00000	3433	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7187.00000	7686	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2876.00000	2599	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8768.00000	9325	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2146.00000	1922	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10520.00000	11131	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.51000	8.39000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		12076.00000	8329	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6066.00000	8873	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		19734.00000	14833	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2910.00000	4563	6.86	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	8.75	Call		21884.00000	16746	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2380.00000	3796	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		24110.00000	18759	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1934.00000	3138	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		33563.00000	27585	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		792.00000	1370	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.45000	8.33000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4811.00000	3521	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		36555.00000	41680	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2525.00000	1766	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		48334.00000	53991	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1209.00000	806	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		61320.00000	67333	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.37000	8.25000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		10075.00000	8210	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36715.00000	41117	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6620.00000	5273	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46906.00000	51826	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		4148.00000	3225	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58302.00000	63646	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.35000	8.25000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		21282.00000	16483	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4547.00000	6487	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31885.00000	26172	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2027.00000	3052	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		34732.00000	28850	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1630.00000	2485	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		37607.00000	31570	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1274.00000	1975	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		49543.00000	43086	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		430.00000	711	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.29500	8.19500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3769.00000	2783	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		51717.00000	57393	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.22500	8.12500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		9702.00000	8039	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		52130.00000	57049	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.34000	8.23000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		25495.00000	19976	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6271.00000	8645	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		36203.00000	29692	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3061.00000	4443	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	8.75	Call		39092.00000	32382	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2514.00000	3697	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		42048.00000	35160	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2049.00000	3054	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		54356.00000	46942	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		839.00000	1319	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.29000	8.18000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		9138.00000	7321	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		59408.00000	65418	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23000	8.12000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		17417.00000	14982	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62668.00000	67988	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.51000	8.39000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		4016.00000	2277	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10715.00000	14673	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		255.00000	96	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		31359.00000	36896	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		1213.00000	568	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		20020.00000	25072	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.44000	8.32000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3860.00000	2781	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		30816.00000	35296	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.35000	8.23000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8443.00000	6837	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30439.00000	34238	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.28500	8.17500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		25821.00000	19410	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2361.00000	3981	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		38221.00000	30827	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		719.00000	1356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		41481.00000	33934	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		514.00000	998	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		44775.00000	37105	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		362.00000	724	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		58094.00000	50157	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		76.00000	170	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.24500	8.13500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		4350.00000	3095	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		52248.00000	58972	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.18500	8.07500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9885.00000	7901	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		52826.00000	58770	8.55	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 02/08/2007 Bond Future			7.85500	7.72500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		1281.00000	489	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		50456.00000	62350	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		195.00000	56	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		77157.00000	89704	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		17.00000	4	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		106185.00000	118857	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.81500	7.68500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		4336.00000	2773	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		77178.00000	88377	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.76500	7.63500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		11353.00000	8536	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		79047.00000	89091	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.15200	248.97800		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>698.00</b>	<b>4,748.00</b>

**Grand Total:** **698.00** **4,748.00**