

Daily MTM Report

Daily summary for 13/07/2007

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			8.94500	8.96500			0.00	0.00
R157 On 15/09/2015 Bond			8.38000	8.39500			0.00	0.00
R186 On 21/12/2026 Bond			8.14500	8.14000			0.00	0.00
R196 On 28/02/2009 Bond			9.29500	9.31500			0.00	0.00
R201 On 21/12/2014 Bond			8.43500	8.44500			0.00	0.00
R203 On 15/09/2017 Bond			8.31000	8.32500			0.00	0.00
R204 On 21/12/2018 Bond			8.30000	8.31500			0.00	0.00
R206 On 15/01/2014 Bond			8.43500	8.44500			0.00	0.00
R207 On 15/01/2020 Bond			8.25000	8.26000			0.00	0.00
R209 On 31/03/2036 Bond			7.89000	7.86000			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			7.02590		7.03500		0.00	25.00	1,930.00
\$ / R On 14/12/2007 Currency Future			7.11250		7.12240		0.00	0.00	8,085.00
\$ / R On 17/03/2008 Currency Future			7.20070		7.21100		0.00	1,772.00	3,275.00
ALBI On 02/08/2007 Index Future			251.01100		250.91800		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			2438.00000	2409	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			33258.00000	32299	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.22700		257.12900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			46597.00000	47148	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15307.00000	14878	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.26700		264.16900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			109342.00000	110126	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7652.00000	7456	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.88300		107.88800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.88300		251.94200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			114420.00000	113830	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			257.63600		257.69600		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			2580.00000	2478	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			75620.00000	76118	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.15300		264.21500		3.89	0.00	55.00
GOVI On 07/02/2008 jGovi	265.00	Call			27379.00000	27017	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			35229.00000	35487	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			276.04100		275.97700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.76500		9.79000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.32100		9.33900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.56300		8.57300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.38500		9.40800		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			9.16600	9.18400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.07300	9.08400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.01300	9.02000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				9.85000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.93300	9.92500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5900.00000	5919	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			9.92700	9.93200		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		982.00000	986	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		205.00000	197	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.16500	10.17400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6989.00000	6966	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		0.00000	0	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			10.18300	10.18400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18571.00000	18534	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12037.00000	12003	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.96800	9.97500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13890.00000	13719	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		823.00000	778	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.90900	9.92700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21278.00000	21004	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4570.00000	4619	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.80200	9.82700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23558.00000	23238	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8766.00000	8891	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.49600	9.52200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11884.00000	10989	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1209.00000	1329	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.44100	9.46800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		22512.00000	21697	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4123.00000	4358	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.36100	9.38900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23898.00000	23159	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8582.00000	8936	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.06300	9.08100		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		7834.00000	6974	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		2607.00000	2905	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.01000	9.02900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		12001.00000	11322	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		10127.00000	10677	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.94400	8.96100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13917.00000	13372	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16447.00000	17008	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.98400	8.98800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.35200	9.36000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.68600	9.69400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.50300	9.50500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.76600	9.76500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.96100	9.95900		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.05600	246.29400		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.95000	8.96000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		4169.00000	4240	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3048.00000	2838	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		1700.00000	1713	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6201.00000	5933	3.14	0.00	0.00
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		34625.00000	34344	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1294.00000	1298	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7206.00000	6929	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		229.00000	221	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13232.00000	12944	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		963.00000	961	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8288.00000	8006	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.94000	8.95000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1531.00000	1553	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19895.00000	19658	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		740.00000	750	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25758.00000	25509	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		324.00000	328	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		32047.00000	31791	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.87000	8.88000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4460.00000	4506	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19490.00000	19300	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3016.00000	3049	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24085.00000	23881	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1963.00000	1984	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	Put		29113.00000	28897	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.39000	8.39000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		12804.00000	12612	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5248.00000	5056	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		75.00000	62	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		45232.00000	45219	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		23044.00000	22916	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1899.00000	1770	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		0.00000	0	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		81900.00000	81900	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		25939.00000	25829	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1426.00000	1316	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		28903.00000	28812	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1035.00000	945	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		41411.00000	41378	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		239.00000	207	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.38000	8.38000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		3836.00000	3787	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		47137.00000	47088	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1742.00000	1711	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62759.00000	62728	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1742.00000	1711	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62759.00000	62728	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		701.00000	684	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		79746.00000	79729	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.33000	8.33000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		10022.00000	9974	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		48768.00000	48720	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6293.00000	6253	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		62214.00000	62175	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3740.00000	3710	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		77132.00000	77102	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.15000	8.13000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		21493.00000	19719	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8003.00000	8493	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		38287.00000	36172	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2810.00000	2959	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		42974.00000	40813	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2095.00000	2198	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		47752.00000	45556	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1509.00000	1577	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		67672.00000	65415	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	Put		340.00000	347	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.11000	8.09000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		7477.00000	6973	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		77115.00000	78873	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		3453.00000	3175	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		104388.00000	106372	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1400.00000	1267	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		134763.00000	136892	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.05500	8.03500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		26107.00000	25149	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		59027.00000	60330	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		16939.00000	16227	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		79829.00000	81379	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		10332.00000	9837	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		104257.00000	106024	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.27500	9.29500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		40.00000	42	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7915.00000	7629	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		3.00000	3	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11518.00000	11230	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		15173.00000	14885	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.12100	9.14800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1710.00000	1796	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6601.00000	6356	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		967.00000	1021	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8947.00000	8670	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		505.00000	535	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11587.00000	11287	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.96900	9.00100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3973.00000	4096	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6447.00000	6256	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3023.00000	3124	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7971.00000	7757	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2246.00000	2326	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9676.00000	9441	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.44000	8.43000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		8666.00000	8189	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4847.00000	4916	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		16412.00000	15859	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1779.00000	1772	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		18651.00000	18091	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	8.75	Put		1338.00000	1325	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		20979.00000	20415	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		994.00000	977	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		30846.00000	30285	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		266.00000	252	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.38500	8.37500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		3615.00000	3475	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37771.00000	38166	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1750.00000	1668	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		49971.00000	50424	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		762.00000	719	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		63285.00000	63777	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.29500	8.28500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		8874.00000	8682	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37347.00000	37678	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		5676.00000	5534	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		47795.00000	48176	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3447.00000	3349	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		59434.00000	59858	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.31000	8.31000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		16076.00000	15913	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3392.00000	3228	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		26912.00000	26819	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1104.00000	1011	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		29860.00000	29783	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		807.00000	731	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		32851.00000	32790	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		568.00000	507	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		45178.00000	45160	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		115.00000	97	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.26000	8.26000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2504.00000	2466	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		54790.00000	54751	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.19000	8.19000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		7927.00000	7884	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		54640.00000	54596	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.30000	8.30000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		18978.00000	18763	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4787.00000	4572	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		29921.00000	29785	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1812.00000	1677	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		32922.00000	32807	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	Put		1376.00000	1261	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		35998.00000	35902	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1032.00000	936	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		48768.00000	48729	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		284.00000	245	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.25500	8.25500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		6693.00000	6615	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		62308.00000	62231	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.24000	8.24000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		13790.00000	13724	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		67497.00000	67430	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.44000	8.43000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		1957.00000	1742	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10559.00000	10820	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		24.00000	17	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		33032.00000	33500	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		308.00000	250	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		21018.00000	21436	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.37500	8.36500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2874.00000	2758	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31919.00000	32267	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.26500	8.25500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7558.00000	7392	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30684.00000	30968	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.25000	8.25000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		19687.00000	19573	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1712.00000	1599	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		32348.00000	32308	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		332.00000	292	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		35686.00000	35658	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		206.00000	177	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39051.00000	39032	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		124.00000	105	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		52544.00000	52541	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		12.00000	9	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.20500	8.20500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2856.00000	2814	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		55843.00000	55800	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.14000	8.14000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		7995.00000	7950	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		55631.00000	55587	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			7.89000	7.85000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		86.00000	43	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		61464.00000	65266	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		3.00000	1	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		89168.00000	93010	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		118371.00000	122215	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.85500	7.81500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2159.00000	1818	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		87763.00000	91285	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.80500	7.76500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		7768.00000	7029	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		88324.00000	91478	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.82800	248.89100		0.00	0.00	500.00
Total for Derivatives:							1,797.00	16,488.00

Grand Total: 1,797.00 16,488.00