

Daily MTM Report

Daily summary for 18/07/2007

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			9.01500	8.96500			0.00	0.00
R157 On 15/09/2015 Bond			8.45500	8.40500			0.00	0.00
R186 On 21/12/2026 Bond			8.21000	8.17000			0.00	0.00
R196 On 28/02/2009 Bond			9.35000	9.32000			0.00	0.00
R201 On 21/12/2014 Bond			8.51000	8.46500			0.00	0.00
R203 On 15/09/2017 Bond			8.38500	8.33500			0.00	0.00
R204 On 21/12/2018 Bond			8.37000	8.32000			0.00	0.00
R206 On 15/01/2014 Bond			8.51000	8.46500			0.00	0.00
R207 On 15/01/2020 Bond			8.32000	8.27500			0.00	0.00
R209 On 31/03/2036 Bond			7.94500	7.93000			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			7.02010		7.01610		0.00	0.00	2,930.00
\$ / R On 14/12/2007 Currency Future			7.10670		7.10240		0.00	0.00	9,385.00
\$ / R On 17/03/2008 Currency Future			7.19610		7.19120		0.00	275.00	3,501.00
ALBI On 02/08/2007 Index Future			250.09200		250.78200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			1428.00000	699	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			33608.00000	39779	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.34100		257.00900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			45209.00000	40708	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15119.00000	17298	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.35000		264.04100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			107974.00000	102071	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7564.00000	8571	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.64900		107.86100		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.19100		251.74600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			112460.00000	106910	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			256.92600		257.49500		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			2182.00000	1693	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			77232.00000	82433	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.42500		264.00800		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			26056.00000	23419	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			35976.00000	39169	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			276.24900		276.09300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.82700		9.79900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.39600		9.35500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.62000		8.59600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.46100		9.42000		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	9.20600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.14300	9.10800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.05400	9.02200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.86700	9.86700		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.99200	9.94900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5958.00000	6062	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			10.08800	9.97900		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1011.00000	1098	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		162.00000	132	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.18700	10.17200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6984.00000	7023	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			10.22000	10.19500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18409.00000	18412	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11847.00000	11781	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.00900	9.98300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13714.00000	14080	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		504.00000	404	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.96500	9.93500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21178.00000	21532	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4326.00000	4143	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.87100	9.83800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23518.00000	23868	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8531.00000	8294	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.57100	9.52700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11667.00000	13096	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		797.00000	510	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.52100	9.47400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		22492.00000	23849	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		3868.00000	3397	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.44600	9.39800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23963.00000	25178	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8294.00000	7636	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.14500	9.10400		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		8347.00000	10302	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		1640.00000	967	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.09400	9.05200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		12544.00000	14020	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		9185.00000	7956	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.02800	8.98600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		14505.00000	15820	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		15414.00000	14012	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.97000	8.97200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.31500	9.32300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.63900	9.65100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.48000	9.48600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.74400	9.74800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.93900	9.94200		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			245.35200	245.95400		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			9.01000	8.97000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		3563.00000	2886	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2722.00000	3166	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		1241.00000	896	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6022.00000	6799	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		34905.00000	36027	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		894.00000	622	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7086.00000	7936	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		106.00000	59	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13390.00000	14463	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		625.00000	418	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8231.00000	9146	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.00000	8.96000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1392.00000	1223	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		20016.00000	20885	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		654.00000	563	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25932.00000	26878	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		277.00000	233	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		32259.00000	33252	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.93000	8.89000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4290.00000	4013	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19557.00000	20225	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2880.00000	2674	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24185.00000	24924	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1858.00000	1712	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		29244.00000	30043	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.45000	8.41000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		10908.00000	9014	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4730.00000	5587	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		18.00000	7	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		46553.00000	49293	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		21217.00000	18760	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1450.00000	1744	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		83278.00000	86029	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		24167.00000	21627	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1033.00000	1243	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		27195.00000	24590	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		706.00000	851	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		39913.00000	37187	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		121.00000	145	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.44000	8.40000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		3379.00000	2940	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		48024.00000	50267	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1480.00000	1256	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63841.00000	66299	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1480.00000	1256	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63841.00000	66299	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		571.00000	471	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		80959.00000	83542	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.39000	8.35000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		9430.00000	8713	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		49485.00000	51381	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		5852.00000	5354	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		63083.00000	65198	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3433.00000	3107	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		78134.00000	80421	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.19000	8.17000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		16957.00000	15219	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7989.00000	8502	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		33396.00000	31263	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2441.00000	2559	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		38094.00000	35914	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1738.00000	1809	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		42909.00000	40697	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1188.00000	1227	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		63015.00000	60761	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		204.00000	202	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.15000	8.13000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		6241.00000	5793	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		80396.00000	82197	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		2756.00000	2520	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		108208.00000	110221	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1061.00000	954	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		138941.00000	141082	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.09500	8.07500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		23942.00000	23032	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		61380.00000	62719	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		15301.00000	14634	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		82708.00000	84291	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		9172.00000	8716	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		107614.00000	109408	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.33900	9.30500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		14.00000	7	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8033.00000	8514	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11659.00000	12147	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		15317.00000	15805	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.19600	9.15700		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1607.00000	1459	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6608.00000	6938	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		891.00000	796	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8981.00000	9363	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		454.00000	398	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11646.00000	12068	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.04800	9.00700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3888.00000	3708	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6421.00000	6644	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2945.00000	2796	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7952.00000	8206	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2177.00000	2056	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9667.00000	9949	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.50000	8.46000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		6896.00000	5552	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4715.00000	5552	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		14501.00000	12631	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1508.00000	1818	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		16756.00000	14803	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		1082.00000	1309	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		19109.00000	17090	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		763.00000	925	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		29098.00000	26950	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		158.00000	190	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.44500	8.40500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		3121.00000	2741	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38881.00000	40635	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1457.00000	1252	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51282.00000	53210	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		608.00000	509	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		64735.00000	66770	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35500	8.31500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		8225.00000	7618	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		38265.00000	39744	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		5192.00000	4764	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48879.00000	50536	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3107.00000	2822	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60662.00000	62462	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.37000	8.33000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		14224.00000	12107	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2885.00000	3451	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		25231.00000	22709	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		769.00000	930	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		28235.00000	25662	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		528.00000	639	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		31284.00000	28673	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		346.00000	419	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43767.00000	41094	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		50.00000	59	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.32000	8.28000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2164.00000	1856	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		55779.00000	58123	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.25000	8.21000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		7411.00000	6802	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		55437.00000	57449	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.36000	8.32000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		16824.00000	14579	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4065.00000	4674	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		27981.00000	25334	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1304.00000	1512	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		31055.00000	28349	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		940.00000	1090	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		34201.00000	31451	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		666.00000	771	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		47192.00000	44356	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		140.00000	159	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.31500	8.27500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		6035.00000	5450	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		63070.00000	65315	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.30000	8.26000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		13073.00000	12268	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		68179.00000	70166	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.50000	8.46000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		1154.00000	758	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		11182.00000	12681	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		4.00000	1	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		34436.00000	36328	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		110.00000	55	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		22245.00000	24086	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.43500	8.39500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2467.00000	2153	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32902.00000	34437	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.32500	8.28500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6998.00000	6469	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31476.00000	32747	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.31000	8.27000		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		17875.00000	15342	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1356.00000	1725	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		30754.00000	27911	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		193.00000	252	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		34133.00000	31265	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		108.00000	142	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		37530.00000	34646	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		58.00000	76	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		51080.00000	48179	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3.00000	4	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.26500	8.22500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2471.00000	2113	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		56904.00000	59430	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.20000	8.16000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		7448.00000	6788	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		56523.00000	58732	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			7.92000	7.93000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		8.00000	6	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		69044.00000	68092	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		96823.00000	95872	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		126029.00000	125078	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.88500	7.89500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1427.00000	1454	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		94728.00000	93799	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.83500	7.84500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		6209.00000	6313	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		94521.00000	93663	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.14500	248.68900		0.00	0.00	500.00
Total for Derivatives:							275.00	19,100.00

Grand Total: 275.00 19,100.00