

Daily MTM Report

Daily summary for 19/07/2007

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			9.00000	9.01500			0.00	0.00
R157 On 15/09/2015 Bond			8.43000	8.45500			0.00	0.00
R186 On 21/12/2026 Bond			8.18500	8.21000			0.00	0.00
R196 On 28/02/2009 Bond			9.34500	9.35000			0.00	0.00
R201 On 21/12/2014 Bond			8.48000	8.51000			0.00	0.00
R203 On 15/09/2017 Bond			8.36000	8.38500			0.00	0.00
R204 On 21/12/2018 Bond			8.35000	8.37000			0.00	0.00
R206 On 15/01/2014 Bond			8.48500	8.51000			0.00	0.00
R207 On 15/01/2020 Bond			8.30000	8.32000			0.00	0.00
R209 On 31/03/2036 Bond			7.92500	7.94500			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			6.92340		7.02010		0.00	0.00	2,930.00
\$ / R On 14/12/2007 Currency Future			7.00990		7.10670		0.00	800.00	9,385.00
\$ / R On 17/03/2008 Currency Future			7.09850		7.19610		0.00	780.00	4,281.00
ALBI On 02/08/2007 Index Future			250.37000		250.09200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			699.00000	775	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			39779.00000	37075	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.62000		256.34100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			40708.00000	42390	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			17298.00000	16190	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.63000		263.35000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			102071.00000	104369	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			8571.00000	8069	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.72700		107.64900		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.42900		251.19100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			106910.00000	109290	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			257.16900		256.92600		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			1693.00000	1837	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			82433.00000	80147	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.67350		263.42500		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			23419.00000	24416	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			39169.00000	37681	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			276.31200		276.24900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.81900		9.82700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.38200		9.39600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.61000		8.62000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.45000		9.46100		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			9.23100	9.24500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.13400	9.14300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.04800	9.05400		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			9.98300	9.99200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		6062.00000	6040	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			10.07900	10.08800		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1098.00000	1078	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		132.00000	131	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.17700	10.18700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7023.00000	6997	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			10.20500	10.22000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18412.00000	18356	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11781.00000	11761	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.99900	10.00900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		14080.00000	13863	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		404.00000	366	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.95500	9.96500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21532.00000	21359	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4143.00000	4149	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.86000	9.87100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23868.00000	23707	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8294.00000	8328	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.56400	9.57100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13096.00000	12791	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		510.00000	477	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.51300	9.52100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23849.00000	23572	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		3397.00000	3429	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.43900	9.44600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25178.00000	24962	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7636.00000	7692	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.13000	9.14500		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		10302.00000	9429	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		967.00000	1056	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.07900	9.09400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		14020.00000	13414	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		7956.00000	8315	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.01400	9.02800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		15820.00000	15324	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		14012.00000	14421	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.96700	8.97000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.30700	9.31500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.62900	9.63900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.47400	9.48000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.73700	9.74400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.93000	9.93900		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			245.63200	245.35200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			9.00000	9.01000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		2886.00000	2922	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3166.00000	2922	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		896.00000	883	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6799.00000	6506	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		36027.00000	35746	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		622.00000	607	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7936.00000	7640	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		59.00000	52	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		14463.00000	14177	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		418.00000	402	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9146.00000	8850	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.99500	9.00000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1223.00000	1223	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		20885.00000	20754	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		563.00000	561	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		26878.00000	26746	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		233.00000	231	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		33252.00000	33121	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.93000	8.93000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4013.00000	3993	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20225.00000	20205	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2674.00000	2657	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24924.00000	24907	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1712.00000	1698	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		30043.00000	30029	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.43000	8.45000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		9014.00000	9595	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5587.00000	4793	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		7.00000	7	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		49293.00000	47918	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		18760.00000	19760	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1744.00000	1369	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		86029.00000	84655	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		21627.00000	22709	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1243.00000	951	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		24590.00000	25745	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		851.00000	632	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		37187.00000	38510	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		145.00000	93	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.42000	8.44000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		2940.00000	3085	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		50267.00000	49072	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1256.00000	1323	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66299.00000	65026	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1256.00000	1323	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66299.00000	65026	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		471.00000	498	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		83542.00000	82228	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.39000	8.39000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		8713.00000	8666	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		51381.00000	51334	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		5354.00000	5317	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65198.00000	65160	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3107.00000	3080	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		80421.00000	80393	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.17500	8.19000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		15219.00000	15869	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8502.00000	7465	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		31263.00000	32461	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2559.00000	2069	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		35914.00000	37220	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1809.00000	1427	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		40697.00000	42098	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1227.00000	941	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		60761.00000	62382	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		202.00000	135	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.13500	8.15000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		5793.00000	5980	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		82197.00000	80698	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		2520.00000	2605	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		110221.00000	108620	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		954.00000	986	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		141082.00000	139429	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.08000	8.09500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		23032.00000	23554	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		62719.00000	61554	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14634.00000	14995	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		84291.00000	82964	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8716.00000	8947	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		109408.00000	107952	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.33500	9.33900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7.00000	6	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8514.00000	8455	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		12147.00000	12090	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		15805.00000	15748	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.19100	9.19600		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1459.00000	1462	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6938.00000	6879	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		796.00000	796	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9363.00000	9302	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		398.00000	397	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12068.00000	12005	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.04500	9.04800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3708.00000	3708	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6644.00000	6615	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2796.00000	2794	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8206.00000	8175	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2056.00000	2054	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9949.00000	9917	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.47500	8.50000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		5552.00000	6075	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5552.00000	4713	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		12631.00000	13580	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1818.00000	1405	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		14803.00000	15839	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		1309.00000	983	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		17090.00000	18202	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		925.00000	674	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		26950.00000	28243	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		190.00000	121	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.42000	8.44500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		2741.00000	2908	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		40635.00000	39468	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1252.00000	1335	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		53210.00000	51960	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		509.00000	546	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		66770.00000	65474	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.33500	8.35500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7618.00000	7858	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		39744.00000	38942	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4764.00000	4926	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		50536.00000	49656	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2822.00000	2925	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		62462.00000	61523	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.35500	8.37000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		12107.00000	12614	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3451.00000	2953	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		22709.00000	23510	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		930.00000	726	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		25662.00000	26514	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		639.00000	485	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		28673.00000	29567	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		419.00000	308	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		41094.00000	42077	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		59.00000	38	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.30500	8.32000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1856.00000	1919	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		58123.00000	57193	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.24000	8.25000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6802.00000	6898	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		57449.00000	56891	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.34500	8.36000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		14579.00000	15053	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4674.00000	4079	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		25334.00000	26115	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1512.00000	1224	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		28349.00000	29191	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		1090.00000	862	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		31451.00000	32345	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		771.00000	596	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		44356.00000	45376	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		159.00000	110	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.30000	8.31500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		5450.00000	5563	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		65315.00000	64367	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23500	8.30000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		12268.00000	13418	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		70166.00000	66774	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.47000	8.50000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		758.00000	885	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		12681.00000	11386	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1.00000	2	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		36328.00000	34907	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		55.00000	63	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		24086.00000	22672	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.41000	8.43500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2153.00000	2292	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		34437.00000	33421	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.31500	8.32500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6469.00000	6557	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		32747.00000	32386	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.29500	8.31000		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		15342.00000	16091	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1725.00000	1387	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		27911.00000	28920	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		252.00000	175	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		31265.00000	32304	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		142.00000	94	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		34646.00000	35704	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		76.00000	48	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		48179.00000	49263	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		4.00000	2	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.24000	8.26500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2113.00000	2268	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		59430.00000	57784	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.19000	8.20000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6788.00000	6896	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		58732.00000	58123	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			7.90500	7.92000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		6.00000	5	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		68092.00000	66661	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		95872.00000	94443	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		125078.00000	123648	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.87000	7.88500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1454.00000	1512	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		93799.00000	92420	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.82000	7.83500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		6313.00000	6498	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		93663.00000	92399	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.38100	248.14500		0.00	0.00	500.00
Total for Derivatives:							1,580.00	19,880.00

Grand Total: 1,580.00 19,880.00