

# Daily MTM Report

Daily summary for 20/06/2007

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			8.84000	8.76000			0.00	0.00
R157 On 15/09/2015 Bond			8.22000	8.16000			0.00	0.00
R186 On 21/12/2026 Bond			7.92500	7.87000			0.00	0.00
R196 On 28/02/2009 Bond			9.20500	9.14000			0.00	0.00
R201 On 21/12/2014 Bond			8.28500	8.22000			0.00	0.00
R203 On 15/09/2017 Bond			8.12000	8.05500			0.00	0.00
R204 On 21/12/2018 Bond			8.09500	8.03000			0.00	0.00
R206 On 15/01/2014 Bond			8.28500	8.22000			0.00	0.00
R207 On 15/01/2020 Bond			8.07000	8.00500			0.00	0.00
R209 On 31/03/2036 Bond			7.61500	7.56000			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			7.16170		7.17010		0.00	0.00	86.00
\$ / R On 14/12/2007 Currency Future			7.24540		7.25360		0.00	0.00	0.00
\$ / R On 17/03/2008 Currency Future			7.33250		7.33820		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			253.48600		216.13200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			0.00000	14923	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			378680.00000	20063	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.70000		221.40900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			0.00000	67517	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			325910.00000	10517	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.66800		227.34000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			79.00000	132254	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			266679.00000	5574	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.53700		108.91600		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			254.26250		255.18200		3.89	0.00	184.00
GOVI On 02/08/2007 jGovi	240.50	Call			146820.00000	137625	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			260.07650		261.01800		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			9829.00000	7495	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			49649.00000	56730	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.57800		267.54200		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			47269.00000	41374	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			21849.00000	25594	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.99000		279.05700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.68500		9.61800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.18700		9.12600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.53200		8.49400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.25400		9.19800		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			9.02700	8.96300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.94800	8.89200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.87800	8.82500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.68800	0.00000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.82000	9.78400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5559.00000	5646	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			9.88100	9.83100		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		910.00000	959	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		401.00000	366	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.99400	9.97500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6474.00000	6523	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2.00000	2	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.97300	9.94900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19055.00000	19054	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13079.00000	13019	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.81600	9.77100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12596.00000	13106	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		3186.00000	2887	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.77100	9.71400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19584.00000	20226	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		6685.00000	6303	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.68900	9.61600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21978.00000	22737	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		10935.00000	10392	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.40800	9.33400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		8695.00000	10381	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		5385.00000	4162	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.35200	9.27500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		18262.00000	20192	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		7406.00000	6319	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.27600	9.19400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		20006.00000	21858	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		12332.00000	10960	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.91700	8.85000		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		3137.00000	4503	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		12911.00000	9896	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.86200	8.79500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6667.00000	8172	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		20056.00000	17158	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.79600	8.72800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		8721.00000	10226	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		26521.00000	23534	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78100	8.78200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.08000	9.08200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.47600	9.47300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.26200	9.25900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.47800	9.47500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68000	9.67900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.47000	9.47000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			249.29500	250.29900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.83000	8.75000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	8.75	Call		5050.00000	3940	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5050.00000	6197	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		2151.00000	1537	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9242.00000	10885	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		4345.00000	3338	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5759.00000	7008	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		5816.00000	4605	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4405.00000	5450	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		9453.00000	7870	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2419.00000	3093	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.80000	8.72000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3345.00000	2786	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		15718.00000	17248	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1898.00000	1539	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		20925.00000	22655	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		997.00000	785	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		26728.00000	28606	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.77000	8.69000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		6382.00000	5714	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		16907.00000	18139	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4537.00000	4017	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		21101.00000	22480	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3120.00000	2730	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		25764.00000	27274	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			8.20500	8.14500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		28376.00000	25030	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3776.00000	4632	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		2499.00000	1803	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		30612.00000	34118	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.70	Call		39934.00000	36175	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1745.00000	2188	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		77.00000	43	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		64933.00000	69100	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		42977.00000	39144	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1421.00000	1790	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		46035.00000	42135	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1123.00000	1425	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		58618.00000	54538	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		403.00000	525	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.15500	8.09500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		9835.00000	8527	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		33782.00000	36580	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5453.00000	4617	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		47116.00000	50386	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5453.00000	4617	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		47116.00000	50386	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		2756.00000	2274	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		62447.00000	66071	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.11000	8.05000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		17327.00000	15769	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		37557.00000	39997	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		11782.00000	10602	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		49188.00000	52006	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		7650.00000	6801	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		62526.00000	65674	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.90000	7.85000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		50826.00000	45909	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4962.00000	5920	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		70048.00000	64640	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2197.00000	2665	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		75023.00000	69533	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1771.00000	2155	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		80001.00000	74435	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1383.00000	1693	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		100181.00000	94423	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		474.00000	591	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			7.85500	7.80500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		18593.00000	16537	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		55311.00000	59126	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		10443.00000	9105	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		78458.00000	82990	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		5314.00000	4532	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		105757.00000	110845	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.80500	7.75500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		42862.00000	39814	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		43451.00000	46269	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		30069.00000	27659	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		60627.00000	64083	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		20039.00000	18235	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		81632.00000	85694	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.15000	9.07900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		695.00000	488	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		5459.00000	6276	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		204.00000	129	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8608.00000	9557	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		45.00000	25	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		12106.00000	13111	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.02300	8.94000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		2946.00000	2534	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5285.00000	5892	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1870.00000	1573	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		7298.00000	8020	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1115.00000	915	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9645.00000	10465	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.90100	8.80700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5116.00000	4667	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5679.00000	6156	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4016.00000	3634	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7052.00000	7597	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3088.00000	2770	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8607.00000	9216	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.26500	8.19500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		20220.00000	17272	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3443.00000	4376	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		29181.00000	25791	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1590.00000	2082	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		31563.00000	28094	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1293.00000	1704	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		33988.00000	30449	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1046.00000	1389	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		43965.00000	40237	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		427.00000	581	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.20500	8.13500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		7928.00000	6763	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		29136.00000	31769	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4527.00000	3768	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		39800.00000	42839	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2381.00000	1930	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		51956.00000	55303	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.12500	8.05500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		13972.00000	12539	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30325.00000	32600	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		9565.00000	8476	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		39563.00000	42182	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6265.00000	5477	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		50132.00000	53052	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.09500	8.03500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		33733.00000	30180	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2307.00000	2882	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		45545.00000	41691	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		995.00000	1269	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		48591.00000	44687	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		796.00000	1021	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		51641.00000	47692	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		616.00000	795	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		64007.00000	59945	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		202.00000	268	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.04000	7.98000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		7094.00000	6062	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		40519.00000	43568	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.97500	7.91500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		14275.00000	12891	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		42700.00000	45343	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.06500	8.00500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		39209.00000	35488	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3572.00000	4263	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		51232.00000	47184	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1678.00000	2042	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		54359.00000	50252	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1367.00000	1672	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		57519.00000	53360	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1107.00000	1360	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		70375.00000	66075	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		446.00000	558	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.01500	7.95500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		14356.00000	12886	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		48357.00000	51260	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.95500	7.89500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		23662.00000	21933	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		52797.00000	55399	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.26000	8.19000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		9041.00000	7172	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6152.00000	7652	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1234.00000	815	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		22750.00000	25699	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		3823.00000	2792	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13042.00000	15380	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.19500	8.12500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		6499.00000	5506	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		24336.00000	26629	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.11000	8.04000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		11719.00000	10485	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		25081.00000	27039	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.05000	7.99000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		38309.00000	34216	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1129.00000	1514	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		51546.00000	47197	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		324.00000	454	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		54916.00000	50533	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		229.00000	325	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		58293.00000	53883	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		160.00000	230	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		71771.00000	67308	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		33.00000	50	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.00000	7.94000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		7849.00000	6679	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		41377.00000	44660	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.94000	7.88000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		14580.00000	13056	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		43242.00000	46142	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.59500	7.54500		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		4615.00000	3494	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		35690.00000	39660	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1151.00000	793	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		60013.00000	64746	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		190.00000	117	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		88258.00000	93276	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.55000	7.50000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8161.00000	7006	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		62280.00000	66251	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.50500	7.45500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		16821.00000	15202	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		66166.00000	69708	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			251.19900	252.11000		0.00	0.00	500.00

---

<b>Total for Derivatives:</b>							<b>0.00</b>	<b>3,282.00</b>
-------------------------------	--	--	--	--	--	--	-------------	-----------------

---

<b>Grand Total:</b>							<b>0.00</b>	<b>3,282.00</b>
---------------------	--	--	--	--	--	--	-------------	-----------------