

Daily MTM Report

Daily summary for 15/05/2007

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			7.96000	7.93000			0.00	0.00
R157 On 15/09/2015 Bond			7.59000	7.56000			0.00	0.00
R186 On 21/12/2026 Bond			7.26000	7.23000			0.00	0.00
R196 On 28/02/2009 Bond			8.36000	8.33000			0.00	0.00
R201 On 21/12/2014 Bond			7.64000	7.61500			0.00	0.00
R203 On 15/09/2017 Bond			7.53000	7.50500			0.00	0.00
R204 On 21/12/2018 Bond			7.52000	7.49500			0.00	0.00
R206 On 15/01/2014 Bond			7.64000	7.61500			0.00	0.00
R207 On 15/01/2020 Bond			7.45500	7.43000			0.00	0.00
R209 On 31/03/2036 Bond			6.97500	6.94500			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

ALBI On 02/08/2007 Index Future			262.83900	263.23900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		94060.00000	90273	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		1670.00000	1883	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.90100	269.31500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		154744.00000	150761	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1594.00000	1751	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.55800	275.98100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		220961.00000	216828	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1151.00000	1248	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.04000	112.19000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.26850	263.68300		3.89	3.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		231830.00000	227685	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			269.14350	269.56700		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		63781.00000	60767	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		18111.00000	19332	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.41150	275.84400		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		119378.00000	115749	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		10938.00000	11634	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.56500	280.62900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82100	8.79400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33000	8.29600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78300	7.76400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41200	8.38000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21200	8.17800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16900	8.14300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J207 On 15/01/2020 jSwap			8.10000	8.07500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.21300	9.21300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.26200	9.27000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4317.00000	4297	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		4.00000	3	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21500	9.21400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4540.00000	4542	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		49.00000	48	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.12100	9.12100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19138.00000	19107	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15186.00000	15153	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.90900	8.89500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6486.00000	6529	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		12957.00000	12745	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.78500	8.76400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11636.00000	11767	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		15944.00000	15691	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.64800	8.61700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		13935.00000	14145	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		20875.00000	20522	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41200	8.38000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		742.00000	816	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35820.00000	34583	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.33400	8.30000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4061.00000	4321	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		32352.00000	31219	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.25100	8.21500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		5923.00000	6241	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		37733.00000	36567	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.07700	8.04200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		27.00000	35	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64841.00000	62391	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.01700	7.98200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		341.00000	400	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		69431.00000	67012	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.95400	7.91800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		908.00000	1027	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 07/02/2008 jNote	9.00	Put		74498.00000	72052	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.67700	8.68000		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.82500	8.83200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.08100	9.08900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.99800	9.00200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.11400	9.11700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.22800	9.23200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.10600	9.10900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.19000	9.19200		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.88000	260.22800		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.91000	7.88000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		19067.00000	18299	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1231.00000	1335	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24183.00000	23371	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		670.00000	729	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25499.00000	24679	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		572.00000	623	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26826.00000	25998	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		488.00000	531	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32214.00000	31365	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		253.00000	276	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.85000	7.81500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		14888.00000	14387	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		16637.00000	17075	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		18304.00000	17739	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		13347.00000	13723	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		22141.00000	21516	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		10531.00000	10845	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.75500	7.56600		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22546.00000	20077	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18043.00000	20199	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		25895.00000	23205	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15311.00000	17246	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		29505.00000	26601	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		12883.00000	14604	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.55500	7.51500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		25731.00000	23706	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		8626.00000	9532	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		7064.00000	6136	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		26701.00000	28706	5.60	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	8.50	Call		70713.00000	67904	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		895.00000	1017	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		83856.00000	80988	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		449.00000	513	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		87151.00000	84273	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		376.00000	430	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		90433.00000	87545	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		303.00000	347	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		103554.00000	100641	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		121.00000	140	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.50500	7.46500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		20006.00000	18475	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		17501.00000	18832	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		20006.00000	18475	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		17501.00000	18832	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		12097.00000	10997	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		27620.00000	29383	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		30438.00000	28490	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		10217.00000	11132	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.44500	7.41000		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		27246.00000	25881	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		20991.00000	22063	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		18945.00000	17860	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		30160.00000	31512	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		37366.00000	35734	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		13936.00000	14740	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.21200	7.18100		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		129534.00000	125620	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		917.00000	1015	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		151044.00000	147080	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		440.00000	488	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		156371.00000	152399	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		365.00000	405	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		161660.00000	157680	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		290.00000	322	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		182569.00000	178570	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		109.00000	122	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.16600	7.13400		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		27226.00000	24634	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		12323.00000	13867	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		50170.00000	46692	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		3970.00000	4628	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		11571.00000	10085	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		29096.00000	31745	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/02/2008 Bond Future			7.12300	7.09200		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		34698.00000	32136	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		14514.00000	15948	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		57103.00000	53837	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5884.00000	6614	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		83153.00000	79455	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		1964.00000	2262	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.19600	8.16000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3899.00000	3586	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2578.00000	2794	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6279.00000	5879	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1299.00000	1429	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9189.00000	8726	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		570.00000	636	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.03800	7.99900		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15834.00000	15530	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12706.00000	12889	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17526.00000	17206	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11296.00000	11462	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19318.00000	18982	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9998.00000	10149	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.88200	7.84000		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20350.00000	20088	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16258.00000	16417	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21685.00000	21415	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15111.00000	15261	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		23069.00000	22790	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14022.00000	14163	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.58500	7.54500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54436.00000	52215	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		715.00000	815	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		64885.00000	62615	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		351.00000	402	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67507.00000	65229	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		292.00000	335	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		70130.00000	67844	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		243.00000	279	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		80597.00000	78293	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		116.00000	133	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.50500	7.46500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		16058.00000	14842	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		14070.00000	15126	0.00	0.00	0.00

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R201 On 01/11/2007 Bond Future	7.75	Call		24325.00000	22782	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		8272.00000	9001	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		9773.00000	8897	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		22088.00000	23482	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.42000	7.41500		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		20948.00000	20762	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		16258.00000	16348	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		28995.00000	28780	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		10659.00000	10721	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		14396.00000	14244	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		23575.00000	23699	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.47000	7.44300		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74000.00000	72091	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		635.00000	687	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		86799.00000	84863	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		310.00000	336	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89991.00000	88051	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		258.00000	279	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93169.00000	91225	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		206.00000	223	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		105823.00000	103868	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		79.00000	86	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.41300	7.38700		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		18963.00000	17831	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		10888.00000	11621	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.36400	7.33700		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		24945.00000	23773	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		13502.00000	14236	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46600	7.44000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80029.00000	78093	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1542.00000	1631	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93192.00000	91215	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		788.00000	835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96501.00000	94516	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		660.00000	700	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99813.00000	97822	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		551.00000	585	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		113037.00000	111028	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		258.00000	274	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.41400	7.38800		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		19331.00000	18109	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		10730.00000	11512	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/02/2008 Bond Future			7.36700	7.34100		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24705.00000	23474	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		12665.00000	13415	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.56700	7.54000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16484.00000	15541	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6007.00000	6418	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25489.00000	24351	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		2716.00000	2932	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35931.00000	34671	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1049.00000	1144	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.49100	7.46400		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		21922.00000	21021	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8047.00000	8465	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.42200	7.39500		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		26766.00000	25900	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10102.00000	10515	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.40400	7.37800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84720.00000	82664	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		176.00000	195	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		98640.00000	96571	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		54.00000	60	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		102090.00000	100019	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		39.00000	44	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		105525.00000	103453	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		28.00000	32	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119109.00000	117034	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		7.00000	8	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.35300	7.32700		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		21643.00000	20268	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8030.00000	8716	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.30700	7.28100		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		26886.00000	25520	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		9849.00000	10525	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.94500	6.90000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		28178.00000	25043	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		16671.00000	18743	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		46712.00000	42643	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		7417.00000	8555	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14548.00000	12499	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		32247.00000	35404	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.90000	6.85500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 01/11/2007 Bond Future	7.00	Call		22681.00000	19091	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		5962.00000	7612	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.85000	6.81000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		29426.00000	26146	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7479.00000	8888	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.14200	260.54900		0.00	0.00	500.00
Total for Derivatives:							3.00	2,011.00
Grand Total:							3.00	2,011.00