

Daily MTM Report

Daily summary for 15/06/2007

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			8.75500	8.74500			0.00	0.00
R157 On 15/09/2015 Bond			8.15500	8.14000			0.00	0.00
R186 On 21/12/2026 Bond			7.87500	7.86000			0.00	0.00
R196 On 28/02/2009 Bond			9.11500	9.10500			0.00	0.00
R201 On 21/12/2014 Bond			8.22000	8.21000			0.00	0.00
R203 On 15/09/2017 Bond			8.05500	8.04000			0.00	0.00
R204 On 21/12/2018 Bond			8.03000	8.01500			0.00	0.00
R206 On 15/01/2014 Bond			8.22000	8.21000			0.00	0.00
R207 On 15/01/2020 Bond			8.00500	7.99000			0.00	0.00
R209 On 31/03/2036 Bond			7.56500	7.55000			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			7.21230		0.00000		0.00	0.00	0.00
\$ / R On 14/12/2007 Currency Future			7.29570		0.00000		0.00	0.00	0.00
\$ / R On 17/03/2008 Currency Future			7.37970		0.00000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			216.06300		216.10100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			0.00000	0	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			378990.00000	379370	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			221.31900		221.36800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			0.00000	0	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			326320.00000	326810	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			227.20900		227.24800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			85.00000	82	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			267605.00000	267992	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.85500		108.93000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.03600		255.28000		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call			147800.00000	145360	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			260.79100		261.04000		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			10260.00000	9532	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			49860.00000	51622	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.24400		267.49900		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			47337.00000	45694	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			22347.00000	23254	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			279.00600		278.95100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.59300		9.60700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.12300		9.12200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.48100		8.51000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.19400		9.19700		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			8.96100	8.96000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.89400	8.89700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.82700	8.83400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.67500	0.00000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.75300	9.75900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5498.00000	5484	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			9.77700	9.77500		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		889.00000	880	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		451.00000	449	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.90700	9.89200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6260.00000	6298	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		3.00000	3	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.88500	9.86500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19110.00000	19103	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13339.00000	13283	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.72500	9.72000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12299.00000	12293	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		3805.00000	3710	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.66800	9.66900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19261.00000	19208	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		7167.00000	7134	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.57700	9.58800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21844.00000	21694	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		11297.00000	11345	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.32700	9.33900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		9184.00000	8842	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		5675.00000	5806	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.27000	9.28300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		18672.00000	18307	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		7497.00000	7643	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.19300	9.21000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		20534.00000	20118	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		12227.00000	12482	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.84600	8.84500		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		3373.00000	3326	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		13475.00000	13366	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.79300	8.79200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6806.00000	6786	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		20394.00000	20311	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.73000	8.73000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		8919.00000	8886	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		26588.00000	26560	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78900	8.79300		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.10300	9.11300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.49800	9.51300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.27100	9.28000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.48900	9.49700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.69500	9.70500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.48300	9.49100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.10800	250.32200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.99000	8.71500		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	8.70	Call		5091.00000	20684	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5515.00000	361	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		5840.00000	22026	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4851.00000	290	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		6648.00000	23379	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4247.00000	231	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		2687.00000	15482	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8789.00000	837	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		10405.00000	28860	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2382.00000	90	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.94000	8.68500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3728.00000	13037	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		15186.00000	4779	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2165.00000	9111	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		20277.00000	7506	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1168.00000	6006	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		25984.00000	11106	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			7.88000	8.61500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		7146.00000	16075	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		15886.00000	7124	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		5149.00000	12572	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		19928.00000	9659	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3593.00000	9572	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		24453.00000	12739	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			8.72000	8.11500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		3301.00000	113	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		29306.00000	67763	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.50	Call		30542.00000	6639	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3834.00000	21576	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		146.00000	1	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		62895.00000	104394	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		42143.00000	12318	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1847.00000	13666	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		45185.00000	14076	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1522.00000	12057	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		48238.00000	15888	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1219.00000	10514	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		60787.00000	24383	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		464.00000	5705	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.69000	8.07000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		10717.00000	2191	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		32948.00000	66114	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6073.00000	994	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		46020.00000	82633	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6073.00000	994	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		46020.00000	82633	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		3150.00000	407	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		61125.00000	100074	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			10.42000	8.01500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		18521.00000	76	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		36412.00000	166571	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		12729.00000	33	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		47796.00000	183703	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		8366.00000	13	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		60903.00000	201154	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.98000	7.83500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		53021.00000	39689	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5386.00000	9015	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		72135.00000	57150	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2514.00000	4489	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		77079.00000	61792	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2056.00000	3729	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		82021.00000	66451	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1633.00000	3024	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		102080.00000	85730	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		603.00000	1213	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			7.91500	7.79500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		19572.00000	14940	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		55110.00000	64520	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		11176.00000	8176	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		78011.00000	89052	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		5804.00000	4053	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		105068.00000	117357	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			9.56000	7.74000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		44238.00000	1200	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		43059.00000	190057	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		31243.00000	585	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		60034.00000	219412	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		20989.00000	266	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		80815.00000	250128	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.04700	9.03600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		938.00000	878	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		5080.00000	5180	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		314.00000	286	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8097.00000	8228	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		81.00000	72	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		11522.00000	11671	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.90400	8.88700		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3294.00000	3189	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4981.00000	5086	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2136.00000	2057	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6913.00000	7042	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1306.00000	1249	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9184.00000	9337	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.76800	8.74500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5477.00000	5351	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5427.00000	5529	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4332.00000	4223	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6756.00000	6874	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3358.00000	3266	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8265.00000	8400	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			7.51000	8.18000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		21271.00000	55889	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3660.00000	132	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		30197.00000	66615	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1772.00000	44	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		32565.00000	69284	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1460.00000	33	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		34975.00000	71947	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1199.00000	25	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		44894.00000	82525	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		522.00000	8	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.46500	8.12000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		8450.00000	26149	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		28842.00000	10096	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4910.00000	18047	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		39366.00000	16059	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2636.00000	11687	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		51395.00000	24001	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			10.15000	8.04000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		14500.00000	150	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30056.00000	120580	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		9999.00000	69	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		39200.00000	134145	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6604.00000	30	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		49674.00000	147974	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.12500	8.01000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		35595.00000	28978	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2442.00000	3736	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		47385.00000	40144	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1109.00000	1779	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		50421.00000	43071	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		900.00000	1461	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		53459.00000	46007	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		708.00000	1167	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		65782.00000	58059	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		250.00000	438	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.04000	7.95500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		7826.00000	6328	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		39544.00000	43833	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			10.05000	7.89000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		15117.00000	93	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		41858.00000	159918	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.13500	7.98000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		41284.00000	32153	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3801.00000	6043	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		53264.00000	43181	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1863.00000	3154	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		56375.00000	46108	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1537.00000	2644	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		59519.00000	49089	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1261.00000	2204	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		72314.00000	61407	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		539.00000	1004	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.05500	7.93500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		15306.00000	12461	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		47843.00000	53736	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			9.44000	7.87000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24750.00000	2402	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		52074.00000	135626	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			7.86000	8.16500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		10144.00000	20761	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6048.00000	1790	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		4603.00000	11854	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		12616.00000	4991	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1647.00000	5580	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		21956.00000	11014	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.81500	8.10000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		7088.00000	12394	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		23749.00000	15514	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.76500	8.01000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		12443.00000	17518	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		24433.00000	18214	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.09500	7.96500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		40267.00000	31640	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1212.00000	2279	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		53471.00000	44187	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		374.00000	785	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		56833.00000	47451	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		271.00000	584	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		60201.00000	50742	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		194.00000	430	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		73658.00000	64029	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		45.00000	111	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.05000	7.91500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		8663.00000	6121	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		40326.00000	47791	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			10.42000	7.85500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		15490.00000	12	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		42301.00000	194171	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			8.00500	7.53500		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		5482.00000	396	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		35533.00000	76505	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1535.00000	58	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		59372.00000	103954	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		298.00000	6	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		87341.00000	133107	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.95500	7.50000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8523.00000	2060	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		62642.00000	101057	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.89500	7.45000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		17318.00000	6889	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		66145.00000	99991	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			251.96500	252.20400		0.00	0.00	500.00
Total for Derivatives:							0.00	3,195.00
Grand Total:							0.00	3,195.00