

Daily MTM Report

Daily summary for 20/07/2007

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			9.04000	9.00000			0.00	0.00
R157 On 15/09/2015 Bond			8.46000	8.43000			0.00	0.00
R186 On 21/12/2026 Bond			8.21500	8.18500			0.00	0.00
R196 On 28/02/2009 Bond			9.36500	9.34500			0.00	0.00
R201 On 21/12/2014 Bond			8.50000	8.48000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.36000			0.00	0.00
R204 On 21/12/2018 Bond			8.38000	8.35000			0.00	0.00
R206 On 15/01/2014 Bond			8.50000	8.48500			0.00	0.00
R207 On 15/01/2020 Bond			8.33000	8.30000			0.00	0.00
R209 On 31/03/2036 Bond			7.95000	7.92500			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			6.92890		6.92340		0.00	70.00	3,000.00
\$ / R On 14/12/2007 Currency Future			7.01560		7.00990		0.00	1,085.00	10,420.00
\$ / R On 17/03/2008 Currency Future			7.10470		7.09850		0.00	780.00	4,281.00
ALBI On 02/08/2007 Index Future			249.99000		250.37000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			775.00000	449	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			37075.00000	40549	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.22200		256.62000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			42390.00000	39706	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			16190.00000	17486	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.22900		263.63000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			104369.00000	100939	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			8069.00000	8649	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.60400		107.72700		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.05400		251.42900		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			109290.00000	105540	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			256.78500		257.16900		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			1837.00000	1528	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			80147.00000	83678	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.28000		263.67350		3.89	0.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call			24416.00000	22662	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			37681.00000	39862	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.97900		276.31200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.83400		9.81900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.39100		9.38200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.63000		8.61000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.46100		9.45000		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			9.24100	9.23100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.15000	9.13400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.06700	9.04800		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			9.97000	9.98300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		6040.00000	6008	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			10.06700	10.07900		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1078.00000	1042	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		131.00000	135	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.18900	10.17700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6997.00000	7028	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			10.21500	10.20500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18356.00000	18334	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11761.00000	11714	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			10.00800	9.99900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13863.00000	13961	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		366.00000	302	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.96900	9.95500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21359.00000	21503	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4149.00000	4042	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.87600	9.86000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23707.00000	23860	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8328.00000	8197	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.57600	9.56400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12791.00000	13154	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		477.00000	373	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.52700	9.51300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23572.00000	23955	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		3429.00000	3270	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.45200	9.43900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		24962.00000	25271	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7692.00000	7496	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.14000	9.13000		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		9429.00000	9859	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		1056.00000	845	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.09000	9.07900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		13414.00000	13771	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		8315.00000	7965	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.02600	9.01400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		15324.00000	15680	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		14421.00000	14002	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.96300	8.96700		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.29300	9.30700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.60600	9.62900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.46300	9.47400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.73200	9.73700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.93400	9.93000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			245.16800	245.63200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			9.04000	9.00000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		2922.00000	2290	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2922.00000	3410	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		883.00000	599	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6506.00000	7342	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		35746.00000	36866	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		607.00000	393	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7640.00000	8547	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		52.00000	25	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		14177.00000	15270	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		402.00000	248	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8850.00000	9815	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			9.03500	8.99500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1223.00000	1069	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		20754.00000	21637	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		561.00000	480	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		26746.00000	27701	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		231.00000	193	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		33121.00000	34119	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.97000	8.93000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		3993.00000	3729	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20205.00000	20885	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2657.00000	2463	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24907.00000	25657	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1698.00000	1562	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		30029.00000	30837	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.46000	8.43000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		9595.00000	8133	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4793.00000	5392	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		7.00000	3	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		47918.00000	49975	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		19760.00000	17867	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1369.00000	1538	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		84655.00000	86715	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		22709.00000	20760	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		951.00000	1063	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		25745.00000	23755	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		632.00000	703	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		38510.00000	36455	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		93.00000	100	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.45000	8.42000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		3085.00000	2762	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		49072.00000	50758	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1323.00000	1160	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		65026.00000	66872	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1323.00000	1160	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		65026.00000	66872	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		498.00000	427	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		82228.00000	84167	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.42000	8.39000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		8666.00000	8145	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		51334.00000	52768	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		5317.00000	4957	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65160.00000	66756	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3080.00000	2846	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		80393.00000	82115	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.20500	8.17500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		15869.00000	13450	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7465.00000	8417	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		32461.00000	29348	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2069.00000	2329	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		37220.00000	34020	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1427.00000	1599	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		42098.00000	38834	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		941.00000	1049	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		62382.00000	59020	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		135.00000	145	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.16500	8.13500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		5980.00000	5373	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		80698.00000	83460	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		2605.00000	2294	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		108620.00000	111677	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		986.00000	849	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		139429.00000	142660	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.11000	8.08000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		23554.00000	22253	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		61554.00000	63623	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14995.00000	14052	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		82964.00000	85391	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8947.00000	8310	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		107952.00000	110685	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.35600	9.33500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		6.00000	3	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8455.00000	8754	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		12090.00000	12391	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		15748.00000	16049	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.21900	9.19100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1462.00000	1358	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6879.00000	7117	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		796.00000	729	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9302.00000	9578	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		397.00000	358	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12005.00000	12309	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.08100	9.04500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3708.00000	3552	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6615.00000	6813	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2794.00000	2666	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8175.00000	8400	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2054.00000	1951	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9917.00000	10168	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.49500	8.47500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		6075.00000	5306	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4713.00000	5034	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		13580.00000	12563	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1405.00000	1477	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		15839.00000	14792	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		983.00000	1026	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		18202.00000	17134	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		674.00000	696	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		28243.00000	27150	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		121.00000	118	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.44000	8.42000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		2908.00000	2703	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		39468.00000	40330	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1335.00000	1223	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51960.00000	52915	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		546.00000	492	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65474.00000	66487	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35500	8.33500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7858.00000	7540	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		38942.00000	39666	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4926.00000	4700	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		49656.00000	50472	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2925.00000	2774	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		61523.00000	62414	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.38500	8.35500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		12614.00000	10990	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2953.00000	3338	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		23510.00000	21586	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		726.00000	811	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		26514.00000	24558	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		485.00000	538	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		29567.00000	27589	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		308.00000	339	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		42077.00000	40070	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		38.00000	39	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.33500	8.30500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1919.00000	1697	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		57193.00000	58957	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.27000	8.24000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6898.00000	6451	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		56891.00000	58404	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.37500	8.34500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		15053.00000	13311	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4079.00000	4474	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		26115.00000	24082	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1224.00000	1328	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		29191.00000	27122	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		862.00000	930	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		32345.00000	30250	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		596.00000	638	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		45376.00000	43242	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		110.00000	112	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.33000	8.30000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		5563.00000	5126	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		64367.00000	66049	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.26500	8.23500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		13418.00000	12779	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		66774.00000	68236	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.49000	8.47000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		885.00000	660	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		11386.00000	12109	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		2.00000	1	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		34907.00000	35854	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		63.00000	37	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		22672.00000	23594	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.43000	8.41000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2292.00000	2123	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		33421.00000	34176	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.33500	8.31500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6557.00000	6284	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		32386.00000	33012	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.32500	8.29500		8.55	0.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		16091.00000	14164	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1387.00000	1632	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		28920.00000	26777	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		175.00000	203	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		32304.00000	30146	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		94.00000	108	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		35704.00000	33539	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		48.00000	55	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		49263.00000	47092	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2.00000	2	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.27000	8.24000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2268.00000	2003	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		57784.00000	59680	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.22000	8.19000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6896.00000	6414	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		58123.00000	59788	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			7.93500	7.90500		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		5.00000	2	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		66661.00000	69513	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		94443.00000	97298	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		123648.00000	126503	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.90000	7.87000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1512.00000	1306	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		92420.00000	95084	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.85000	7.82000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		6498.00000	5996	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		92399.00000	94790	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.00800	248.38100		0.00	0.00	500.00
Total for Derivatives:							1,935.00	20,985.00

Grand Total: 1,935.00 20,985.00