

Daily MTM Report

Daily summary for 22/06/2007

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			8.95500	8.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.30000	8.29000			0.00	0.00
R186 On 21/12/2026 Bond			8.00000	7.99500			0.00	0.00
R196 On 28/02/2009 Bond			9.31500	9.32500			0.00	0.00
R201 On 21/12/2014 Bond			8.36500	8.35500			0.00	0.00
R203 On 15/09/2017 Bond			8.20000	8.19000			0.00	0.00
R204 On 21/12/2018 Bond			8.17000	8.16000			0.00	0.00
R206 On 15/01/2014 Bond			8.36500	8.35500			0.00	0.00
R207 On 15/01/2020 Bond			8.14500	8.14000			0.00	0.00
R209 On 31/03/2036 Bond			7.69000	7.68500			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			7.20660		7.22180		0.00	0.00	586.00
\$ / R On 14/12/2007 Currency Future			7.29210		7.30730		0.00	0.00	555.00
\$ / R On 17/03/2008 Currency Future			7.37900		7.39590		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			252.38400		252.45800		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			10517.00000	10060	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			25937.00000	26220	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.56900		258.65100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			59533.00000	58837	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			13023.00000	13147	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.51800		265.62000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			122951.00000	122013	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			6751.00000	6833	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.12000		108.17400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			253.04800		253.22700		3.89	90.00	94.00
GOVI On 02/08/2007 jGovi	240.50	Call			127270.00000	125480	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			258.83400		259.01800		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			5401.00000	5042	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			65221.00000	66702	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.30500		265.49300		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			35270.00000	34211	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30340.00000	31161	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.74400		278.81800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.77400		9.79200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.26900		9.28500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.50000		8.51300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.34700		9.36800		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			9.09400	9.11100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.99200	9.00600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93400	8.94600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.72500	9.71700		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.82300	9.83200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5675.00000	5653	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			9.85800	9.86700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		950.00000	932	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		364.00000	367	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.00500	10.02900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6614.00000	6551	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			9.98200	10.02000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19082.00000	18999	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12935.00000	12941	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.88000	9.89200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		14047.00000	13822	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		2463.00000	2452	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.85800	9.87200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21425.00000	21212	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5691.00000	5728	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.79800	9.81300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24086.00000	23885	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9534.00000	9599	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.50600	9.53700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13810.00000	12854	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2542.00000	2798	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.45400	9.48600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23829.00000	22886	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4730.00000	5034	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.38200	9.41300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25183.00000	24369	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8928.00000	9324	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.98600	9.00600		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		6960.00000	6244	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		6574.00000	7152	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.93300	8.95100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10537.00000	9972	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		13715.00000	14320	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.86800	8.88500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12471.00000	11978	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		19938.00000	20558	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.77800	8.78000		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.06800	9.07800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.46700	9.48300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.26800	9.27500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.50700	9.50700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.73400	9.72500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.52100	9.51000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			247.98100	248.17200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.96000	8.96000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		5644.00000	5584	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4523.00000	4462	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		3021.00000	2966	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7522.00000	7467	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		2520.00000	2467	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8432.00000	8379	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		845.00000	814	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13848.00000	13817	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		2078.00000	2029	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9403.00000	9354	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.95500	8.95500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1923.00000	1904	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		20417.00000	20398	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1010.00000	996	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		26157.00000	26144	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		488.00000	479	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		32340.00000	32332	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.91500	8.91500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4648.00000	4628	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20505.00000	20486	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3203.00000	3186	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25099.00000	25082	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2131.00000	2117	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30108.00000	30094	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			8.30000	8.28000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		21125.00000	20040	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5953.00000	6257	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		1167.00000	996	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		38708.00000	39926	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.70	Call		31662.00000	30422	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2901.00000	3050	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		20.00000	14	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		74304.00000	75688	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		34519.00000	33251	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2391.00000	2513	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		37406.00000	36114	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1922.00000	2020	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		49522.00000	48169	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		735.00000	771	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.25000	8.23000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		7087.00000	6694	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		40249.00000	41214	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		3725.00000	3481	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		54603.00000	55717	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		3725.00000	3481	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		54603.00000	55717	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1776.00000	1641	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		70683.00000	71905	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.20500	8.18500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		13976.00000	13486	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		43177.00000	44010	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		9264.00000	8898	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		55641.00000	56597	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		5853.00000	5593	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		69700.00000	70762	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.99000	7.98000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		38569.00000	37521	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7894.00000	8004	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		56342.00000	55213	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3681.00000	3708	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		61065.00000	59924	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3002.00000	3018	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		65811.00000	64662	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2384.00000	2392	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		85387.00000	84224	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		869.00000	863	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			7.95000	7.94000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		13497.00000	13078	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		65972.00000	66709	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		7190.00000	6920	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		90962.00000	91848	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		3452.00000	3296	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		119652.00000	120651	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.89500	7.88500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		35300.00000	34682	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		51055.00000	51593	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		24145.00000	23655	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		69870.00000	70536	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		15650.00000	15283	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		92410.00000	93199	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.27000	9.28200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		240.00000	245	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7928.00000	7760	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		53.00000	53	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11381.00000	11209	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		8.00000	8	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14994.00000	14822	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.15500	9.16500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1933.00000	1957	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7031.00000	6933	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1155.00000	1170	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9343.00000	9235	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		645.00000	653	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11935.00000	11821	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.04600	9.05300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4002.00000	4020	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6988.00000	6936	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3076.00000	3089	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8535.00000	8479	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2313.00000	2322	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10254.00000	10195	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.36000	8.34000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		14354.00000	13543	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5597.00000	5886	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		22326.00000	21372	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2755.00000	2901	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		24524.00000	23544	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2273.00000	2393	6.90	0.00	0.00

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R201 On 02/08/2007 Bond Future	8.80	Call		26789.00000	25787	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1866.00000	1964	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		36321.00000	35260	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		803.00000	843	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.30000	8.28000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		5662.00000	5359	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		34717.00000	35490	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		3071.00000	2879	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		46191.00000	47075	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1528.00000	1417	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		58950.00000	59915	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.22000	8.20000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		11125.00000	10738	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		35140.00000	35804	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		7417.00000	7127	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		45077.00000	45838	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		4723.00000	4515	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		56251.00000	57095	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.19000	8.17000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		25965.00000	24804	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3796.00000	3997	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		37017.00000	35744	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1725.00000	1814	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		39933.00000	38642	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1397.00000	1468	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		42866.00000	41559	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1099.00000	1155	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		54932.00000	53588	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		385.00000	403	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.13500	8.11500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		4948.00000	4645	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		47524.00000	48567	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.06500	8.04500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		11410.00000	10977	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		48534.00000	49431	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.16000	8.14000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		31067.00000	29825	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5321.00000	5533	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		42285.00000	40934	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2622.00000	2725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		45262.00000	43892	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2162.00000	2245	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		48292.00000	46905	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1771.00000	1838	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		60784.00000	59355	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		746.00000	771	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.11000	8.09000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		11224.00000	10747	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		55029.00000	55993	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.05000	8.03000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		19917.00000	19351	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		58763.00000	59625	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.36000	8.34000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		5353.00000	4887	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9666.00000	10155	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		487.00000	406	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		29204.00000	30079	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		1883.00000	1652	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		18304.00000	19029	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.29000	8.27000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		4573.00000	4317	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		29200.00000	29877	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.20000	8.18000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		9345.00000	9011	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		29078.00000	29651	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.13500	8.11500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		29945.00000	28615	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2064.00000	2210	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		42575.00000	41146	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		652.00000	700	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		45860.00000	44418	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		473.00000	507	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		49171.00000	47719	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		338.00000	363	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		62515.00000	61044	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		77.00000	82	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.09500	8.07500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		5420.00000	5080	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		48927.00000	50054	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.03500	8.01500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		11331.00000	10867	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		49909.00000	50901	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.68500	7.67500		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		2193.00000	1987	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		46404.00000	47194	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		430.00000	372	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		72428.00000	73366	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		54.00000	44	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		101257.00000	102244	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.64500	7.63500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		5380.00000	5159	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		73228.00000	74010	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.59500	7.58500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		12901.00000	12581	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		75561.00000	76252	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.99700	250.17400		0.00	0.00	500.00

Total for Derivatives:							90.00	4,747.00
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Grand Total:							90.00	4,747.00
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