

Daily MTM Report

Daily summary for 07/06/2007

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			8.62000	8.57000			0.00	0.00
R157 On 15/09/2015 Bond			8.09000	8.05000			0.00	0.00
R186 On 21/12/2026 Bond			7.81500	7.77000			0.00	0.00
R196 On 28/02/2009 Bond			9.02500	8.99000			0.00	0.00
R201 On 21/12/2014 Bond			8.16000	8.11500			0.00	0.00
R203 On 15/09/2017 Bond			7.99000	7.95000			0.00	0.00
R204 On 21/12/2018 Bond			7.98500	7.94500			0.00	0.00
R206 On 15/01/2014 Bond			8.15000	8.11000			0.00	0.00
R207 On 15/01/2020 Bond			7.94500	7.90500			0.00	0.00
R209 On 31/03/2036 Bond			7.52000	7.48000			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			233.43000	255.95300		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		31355.00000	0	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		11825.00000	205700	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			239.05000	262.07600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		87827.00000	838	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		7067.00000	150338	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			245.30300	268.89100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		152949.00000	11233	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		4039.00000	98203	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			109.13400	109.40400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.81500	256.60400		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		161040.00000	153150	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			261.58700	262.39400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		15075.00000	12360	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		41135.00000	46490	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			268.05850	268.88500		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		56904.00000	51352	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		18054.00000	20767	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			280.77100	280.64800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.42100	9.41500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.92000	8.91200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.33700	8.34400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.99900	8.99100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.77300	8.77000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.72600	8.72300		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			8.66600	8.66400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.42400	9.42500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.63600	9.63700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5203.00000	5200	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			9.68500	9.64000		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		858.00000	852	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		531.00000	529	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.74500	9.72600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5832.00000	5881	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		7.00000	7	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.71400	9.68200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19133.00000	19142	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13805.00000	13737	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.53500	9.52600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10612.00000	10643	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		5616.00000	5484	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.46600	9.45700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17217.00000	17272	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		8938.00000	8832	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.36800	9.36200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19781.00000	19807	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		13274.00000	13193	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.11700	9.10700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5390.00000	5477	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		11063.00000	10752	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.05500	9.04300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		13561.00000	13765	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		11856.00000	11584	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.97700	8.96400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		15679.00000	15894	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		17114.00000	16812	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.65500	8.65200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1253.00000	1242	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		24140.00000	23923	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.60200	8.60000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3758.00000	3756	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 01/11/2007 jNote	9.00	Put		30132.00000	29987	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.54000	8.54000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5663.00000	5640	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		36050.00000	36015	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.71500	8.72000		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.97100	8.98200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.33400	9.34800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.17300	9.18100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.36900	9.37700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.55200	9.56200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.37300	9.38100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.74600	251.71000		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.61500	8.54500		2.93	177.00	1,215.00
R153 On 02/08/2007 Bond Future	8.50	Call		4977.00000	4058	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6258.00000	7327	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		8193.00000	6958	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3796.00000	4550	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		9127.00000	7820	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		3317.00000	3998	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		10108.00000	8732	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2886.00000	3498	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		14437.00000	12828	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1593.00000	1972	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.58500	8.51500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		5423.00000	4739	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		12421.00000	13576	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		3354.00000	2873	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		17006.00000	18364	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1941.00000	1627	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		22297.00000	23822	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.51500	8.44500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		8984.00000	8247	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13664.00000	14602	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		6644.00000	6047	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17363.00000	18440	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		4770.00000	4300	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		21569.00000	22774	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.08500	8.02500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		5548.00000	4369	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		25204.00000	28263	6.00	0.00	86.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	7.25	Call		425.00000	280	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		56824.00000	60916	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36403.00000	32871	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3345.00000	4052	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		48317.00000	44466	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1670.00000	2057	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		51405.00000	47496	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1392.00000	1721	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		54496.00000	50532	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1127.00000	1401	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		67125.00000	63010	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		453.00000	576	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.04000	7.98000		6.00	0.00	3.00
R157 On 01/11/2007 Bond Future	7.75	Call		13470.00000	11877	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		29498.00000	32045	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		8000.00000	6911	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		41744.00000	44795	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		8000.00000	6911	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		41744.00000	44795	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		4381.00000	3700	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		56153.00000	59612	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.98500	7.92500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		21500.00000	19719	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		33351.00000	35601	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		15097.00000	13705	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		44124.00000	46763	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		10162.00000	9123	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		56659.00000	59651	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.80500	7.74500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		63023.00000	56918	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4686.00000	5731	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		82596.00000	76002	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2272.00000	2828	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		87607.00000	80926	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1881.00000	2350	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		92601.00000	85839	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1511.00000	1899	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		112770.00000	105788	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		590.00000	758	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.76500	7.70500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		24527.00000	21647	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		49379.00000	53638	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		14674.00000	12689	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		70823.00000	75978	10.54	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	7.00	Call		8047.00000	6803	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		96624.00000	102520	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.71000	7.65000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		50739.00000	46746	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		38877.00000	42021	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		36598.00000	33362	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		54705.00000	58606	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		25184.00000	22691	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		74326.00000	78970	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.95700	8.91600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		1641.00000	1415	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		4048.00000	4416	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		673.00000	556	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		6721.00000	7197	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		224.00000	176	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		9930.00000	10475	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.85000	8.80400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3875.00000	3597	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4540.00000	4829	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2592.00000	2379	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6347.00000	6700	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1642.00000	1488	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		8499.00000	8912	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.74200	8.68700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5861.00000	5571	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5239.00000	5492	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4674.00000	4423	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6525.00000	6817	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3657.00000	3444	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		7991.00000	8321	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.15000	8.09000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		25786.00000	23091	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3152.00000	3809	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		35023.00000	32034	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1575.00000	1939	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		37439.00000	34397	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1311.00000	1621	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		39888.00000	36799	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1089.00000	1352	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		49895.00000	46672	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		501.00000	630	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.09000	8.03000		6.28	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/11/2007 Bond Future	7.75	Call		10570.00000	9359	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		26048.00000	28116	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		6414.00000	5575	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		35957.00000	38397	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		3620.00000	3084	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		47465.00000	50208	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.01000	7.95000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		16832.00000	15443	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		27591.00000	29403	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		11853.00000	10767	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		36258.00000	38373	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		8015.00000	7202	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		46288.00000	48676	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.98000	7.92000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		41558.00000	37880	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2157.00000	2650	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		53548.00000	49632	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1023.00000	1278	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		56611.00000	52654	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		842.00000	1056	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		59670.00000	55674	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		671.00000	846	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		72032.00000	67934	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		252.00000	325	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.92500	7.86500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		10108.00000	8802	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		35652.00000	38468	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.86000	7.80000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		17802.00000	16206	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		38451.00000	40921	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.97000	7.91000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		46423.00000	42625	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3747.00000	4402	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		58510.00000	54429	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1917.00000	2289	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		61632.00000	57498	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1601.00000	1920	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		64783.00000	60601	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1331.00000	1603	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		77574.00000	73255	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		605.00000	740	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.92500	7.86500		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 01/11/2007 Bond Future	7.50	Call		17868.00000	16199	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		45262.00000	48004	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.86000	7.80000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		27445.00000	25558	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		49672.00000	52155	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.13500	8.07500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		6920.00000	5652	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10572.00000	12214	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		2937.00000	2259	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		18885.00000	21117	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		13453.00000	11542	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4997.00000	5996	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.07000	8.01000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		8920.00000	7866	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		21329.00000	23112	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.98000	7.92000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		14474.00000	13258	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		22334.00000	23874	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.93500	7.88500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		46165.00000	42654	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1077.00000	1342	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		59483.00000	55806	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		353.00000	452	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		62855.00000	59154	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		260.00000	336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		66231.00000	62511	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		190.00000	247	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		79694.00000	75934	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		49.00000	65	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.88500	7.83500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		10986.00000	9748	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		36653.00000	39168	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.82500	7.77500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		18149.00000	16668	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		39003.00000	41251	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.51500	7.45500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		8851.00000	6891	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		30635.00000	34887	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		3059.00000	2209	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		52630.00000	57992	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		781.00000	516	12.56	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	6.75	Put		79558.00000	85505	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.48000	7.42000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		11207.00000	9519	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		57019.00000	61574	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.43000	7.37000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		20658.00000	18455	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		61115.00000	65201	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			252.72900	253.51300		0.00	0.00	500.00
Total for Derivatives:							177.00	3,273.00
Grand Total:							177.00	3,273.00