



Daily MTM Report

Daily summary for 06/07/2007

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			8.95000	8.91000			0.00	0.00
R157 On 15/09/2015 Bond			8.38500	8.36500			0.00	0.00
R186 On 21/12/2026 Bond			8.12500	8.11000			0.00	0.00
R196 On 28/02/2009 Bond			9.32000	9.29500			0.00	0.00
R201 On 21/12/2014 Bond			8.43500	8.43500			0.00	0.00
R203 On 15/09/2017 Bond			8.31000	8.29000			0.00	0.00
R204 On 21/12/2018 Bond			8.30500	8.28500			0.00	0.00
R206 On 15/01/2014 Bond			8.43500	8.43500			0.00	0.00
R207 On 15/01/2020 Bond			8.25000	8.22500			0.00	0.00
R209 On 31/03/2036 Bond			7.83500	7.81500			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			7.05000		7.08140		0.00	0.00	910.00
\$ / R On 14/12/2007 Currency Future			7.13550		7.16720		0.00	2,000.00	5,085.00
\$ / R On 17/03/2008 Currency Future			7.22400		7.25500		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.11000		251.40600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			4660.00000	3835	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			30600.00000	32735	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.32200		257.62000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			50742.00000	48582	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			14542.00000	15362	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.35700		264.61500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			113539.00000	111274	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7389.00000	7704	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.91900		108.01000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.12200		252.35850		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			118585.00000	116220	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			257.88200		258.12450		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3371.00000	3043	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			72126.00000	74223	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.33200		264.58000		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			29627.00000	28368	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			33827.00000	35048	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.75100		275.67000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.76900		9.74800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.31100		9.30900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.53400		8.55500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.38000		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			9.15300	9.14700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.05300	9.04800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.99100	8.99000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.81700	9.81300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.91800	9.91100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5866.00000	5883	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			9.91600	9.92600		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		988.00000	1049	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		250.00000	220	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.14700	10.10000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6797.00000	6919	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1.00000	0	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			10.14800	10.06000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18652.00000	18729	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12413.00000	12290	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.93300	9.89800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13205.00000	13644	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1517.00000	1330	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.88600	9.85100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20599.00000	20997	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5245.00000	5021	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.79100	9.76100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23043.00000	23347	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9419.00000	9192	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.50100	9.47100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10899.00000	11699	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2215.00000	1842	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.44800	9.41600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		21317.00000	22176	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4948.00000	4561	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.37100	9.33900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22880.00000	23643	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9515.00000	9026	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.05000	9.04300		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		7017.00000	7183	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		4239.00000	3955	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.99700	8.98900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		11039.00000	11244	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		11755.00000	11441	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.92900	8.92200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13017.00000	13184	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		18085.00000	17794	0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.00900	9.01600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.39100	9.40600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.72100	9.74000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.51600	9.52500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.77800	9.78600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.97700	9.98200		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.61500	246.88200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.95000	8.91000		2.93	7.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		5522.00000	4800	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2996.00000	3398	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2683.00000	2211	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5780.00000	6431	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		33221.00000	34344	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		2162.00000	1753	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6670.00000	7385	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		566.00000	415	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12165.00000	13137	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1715.00000	1367	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7637.00000	8412	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.92500	8.88500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1973.00000	1761	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		18649.00000	19477	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1007.00000	883	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		24336.00000	25252	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		469.00000	403	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		30503.00000	31476	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.84500	8.80500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		5133.00000	4824	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		18388.00000	19027	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3538.00000	3302	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		22831.00000	23543	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2350.00000	2178	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		27724.00000	28500	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.38000	8.36000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		15374.00000	14316	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5747.00000	6070	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		260.00000	197	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		43345.00000	44664	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		25619.00000	24367	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2403.00000	2532	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		1.00000	0	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		79829.00000	81210	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		28472.00000	27189	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1889.00000	1987	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31381.00000	30072	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1442.00000	1515	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		43671.00000	42307	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		429.00000	446	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.36500	8.34500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		4607.00000	4307	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		45551.00000	46599	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2196.00000	2027	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		60856.00000	62034	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2196.00000	2027	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		60856.00000	62034	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		935.00000	851	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		77623.00000	78886	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.29500	8.27500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		11394.00000	10960	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		46531.00000	47411	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		7303.00000	6988	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		59615.00000	60614	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4442.00000	4227	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		74224.00000	75323	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.11000	8.10000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		25709.00000	24688	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8811.00000	8928	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		42477.00000	41344	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3593.00000	3597	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		47094.00000	45949	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2807.00000	2800	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		51781.00000	50629	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2130.00000	2115	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		71360.00000	70205	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		620.00000	602	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.07000	8.06000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		8791.00000	8465	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		75025.00000	75835	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4246.00000	4054	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		101778.00000	102722	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1818.00000	1718	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		131777.00000	132814	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.01000	8.00000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		28322.00000	27773	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		57269.00000	57856	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		18668.00000	18247	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		77584.00000	78301	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		11598.00000	11295	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		101549.00000	102383	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.30200	9.26500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		112.00000	78	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7555.00000	8053	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		14.00000	9	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11098.00000	11624	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1.00000	1	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14743.00000	15274	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.14000	9.12000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1914.00000	1824	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6462.00000	6617	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1115.00000	1054	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8752.00000	8935	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		603.00000	564	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11342.00000	11548	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.94300	8.97400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4170.00000	4293	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6379.00000	6196	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3197.00000	3297	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7879.00000	7674	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2395.00000	2475	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9559.00000	9335	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.41500	8.40500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		10478.00000	10014	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5290.00000	5373	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		18237.00000	17701	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2235.00000	2247	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		20441.00000	19896	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		1759.00000	1762	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		22725.00000	22174	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1372.00000	1368	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		32412.00000	31854	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		463.00000	453	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.36000	8.35000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4182.00000	4031	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		36998.00000	37383	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2107.00000	2015	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		48988.00000	49433	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		961.00000	911	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		62145.00000	62631	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.26500	8.25500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9629.00000	9429	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36531.00000	36855	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6252.00000	6103	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46800.00000	47174	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3862.00000	3757	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58279.00000	58697	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.29500	8.27500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		18863.00000	17733	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3819.00000	4038	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		29637.00000	28364	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1469.00000	1546	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		32543.00000	31250	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1131.00000	1187	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35485.00000	34176	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		842.00000	882	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		47649.00000	46307	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		226.00000	233	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.24500	8.22500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3088.00000	2866	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		53040.00000	54152	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.17000	8.15000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		8873.00000	8504	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		52952.00000	53901	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.29000	8.28000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		21387.00000	20694	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5761.00000	5786	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		32076.00000	31340	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2533.00000	2514	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		34994.00000	34255	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		2014.00000	1992	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		37987.00000	37246	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1586.00000	1562	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		50470.00000	49733	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		552.00000	533	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.24000	8.23000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		7607.00000	7377	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		61445.00000	61927	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.15000	8.14000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		16345.00000	16057	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		63012.00000	63431	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.41500	8.40500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		2970.00000	2731	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10384.00000	10621	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		97.00000	78	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		31915.00000	32372	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		685.00000	596	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		20207.00000	20594	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.35000	8.34000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3341.00000	3216	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31226.00000	31565	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.25000	8.24000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8000.00000	7829	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30448.00000	30729	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.23000	8.21000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		22857.00000	21546	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1962.00000	2113	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		35421.00000	33995	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		484.00000	520	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38726.00000	37287	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		325.00000	347	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		42060.00000	40613	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		213.00000	227	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		55484.00000	54024	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		32.00000	33	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.18000	8.16000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		3629.00000	3366	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		53349.00000	54540	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.11500	8.09500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9098.00000	8693	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		53486.00000	54526	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			7.82000	7.81000		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		341.00000	280	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		57847.00000	58757	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		26.00000	19	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		85319.00000	86283	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		1.00000	1	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		114499.00000	115470	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.78000	7.77000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2867.00000	2723	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		84090.00000	84923	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.73000	7.72000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		8989.00000	8738	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		85129.00000	85862	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.07300	249.30700		0.00	0.00	500.00
Total for Derivatives:							2,007.00	9,558.00

Grand Total: 2,007.00 9,558.00