



Daily MTM Report

Daily summary for 09/05/2007

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			7.91000	7.95500			0.00	0.00
R157 On 15/09/2015 Bond			7.54000	7.59500			0.00	0.00
R186 On 21/12/2026 Bond			7.24500	7.29500			0.00	0.00
R196 On 28/02/2009 Bond			8.32000	8.36500			0.00	0.00
R201 On 21/12/2014 Bond			7.59500	7.65000			0.00	0.00
R203 On 15/09/2017 Bond			7.48000	7.53000			0.00	0.00
R204 On 21/12/2018 Bond			7.47000	7.52000			0.00	0.00
R206 On 15/01/2014 Bond			7.59500	7.64500			0.00	0.00
R207 On 15/01/2020 Bond			7.40000	7.45000			0.00	0.00
R209 On 31/03/2036 Bond			6.96000	7.00500			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			263.42300	262.74300		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		89757.00000	96019	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2327.00000	1789	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			269.49300	288.31700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		343173.00000	156570	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3.00000	1640	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			276.15600	275.44400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		215820.00000	222731	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1380.00000	1171	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.23400	112.06700		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.78850	263.24400		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		227440.00000	232885	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			269.67700	269.12100		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		61283.00000	65016	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		20073.00000	18246	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.95250	275.38100		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		115902.00000	120556	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		12092.00000	11031	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.74800	281.81600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.77000	8.79900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.27400	8.30100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.74200	7.77000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35800	8.38300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16100	8.18800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12300	8.15100		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			8.05300	8.08200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.21300	9.21300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.27100	9.27000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4318.00000	4320	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		5.00000	5	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19800	9.19500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4497.00000	4504	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		56.00000	55	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.07800	9.07700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19269.00000	19238	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15426.00000	15394	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86200	8.87000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6642.00000	6532	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		13570.00000	13606	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.72700	8.74500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11718.00000	11535	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		16374.00000	16520	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.58000	8.61000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14068.00000	13805	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		21137.00000	21419	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.35700	8.38200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		871.00000	776	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35872.00000	36803	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.27500	8.30200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4251.00000	3998	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		32464.00000	33319	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.18800	8.22000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6118.00000	5796	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		37726.00000	38723	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02400	8.05300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		42.00000	31	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64097.00000	66127	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			7.96400	7.99300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		400.00000	340	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		68726.00000	70724	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.90000	7.93100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1004.00000	889	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 07/02/2008 jNote	9.00	Put		73686.00000	75781	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.69600	8.70100		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.86600	8.87600		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.13000	9.14200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.02100	9.02700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.13500	9.14000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25000	9.25400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.12200	9.12400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.20500	9.20800		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			260.25700	259.66500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.86000	7.90000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		18718.00000	19682	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1463.00000	1265	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23759.00000	24798	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		827.00000	703	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25059.00000	26113	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		713.00000	604	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26371.00000	27438	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		614.00000	518	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31712.00000	32818	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		332.00000	276	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.79500	7.90000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		17332.00000	18830	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		14656.00000	13336	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		14071.00000	15381	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		18100.00000	16592	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		21010.00000	22694	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11681.00000	10546	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.50500	7.59300		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22411.00000	23555	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18570.00000	17554	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		25724.00000	26970	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15803.00000	14889	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		29297.00000	30642	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13337.00000	12522	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.50000	7.55000		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		24576.00000	26915	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		10037.00000	8708	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		6776.00000	7810	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		28979.00000	26346	5.60	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	8.50	Call		68467.00000	71898	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1214.00000	978	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81481.00000	85014	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		639.00000	505	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84751.00000	88303	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		543.00000	427	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88008.00000	91578	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		444.00000	347	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		101057.00000	104679	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		189.00000	144	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.45000	7.44600		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		21058.00000	20850	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		17191.00000	17270	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		21058.00000	20850	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		17191.00000	17270	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		12933.00000	12769	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		27093.00000	27216	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		31655.00000	31411	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		10071.00000	10115	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.39500	7.38500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		28479.00000	28046	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		20480.00000	20744	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		19978.00000	19623	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		29449.00000	29792	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		38770.00000	38264	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		13595.00000	13787	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.19000	7.24400		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		121934.00000	128578	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1451.00000	1128	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		143209.00000	149999	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		739.00000	562	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		148494.00000	155310	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		622.00000	471	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		153739.00000	160581	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		504.00000	378	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		174532.00000	181443	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		207.00000	150	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.14300	7.20000		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		22480.00000	26759	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		16086.00000	13021	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		43426.00000	49362	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5735.00000	4327	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		9045.00000	11409	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		35079.00000	30099	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/02/2008 Bond Future			7.10000	7.15900		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		29646.00000	34240	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		18076.00000	15089	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		50416.00000	56405	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7811.00000	6219	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		75381.00000	82276	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2806.00000	2120	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.11000	8.19000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3771.00000	4424	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2891.00000	2368	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6059.00000	6906	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1521.00000	1192	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8883.00000	9880	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		705.00000	525	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			7.93300	8.04200		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15791.00000	16490	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13200.00000	12537	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17462.00000	18208	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11769.00000	11152	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19231.00000	20022	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10448.00000	9878	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.75200	7.89400		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20258.00000	21000	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16707.00000	16028	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21581.00000	22353	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15547.00000	14898	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22951.00000	23754	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14444.00000	13825	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.53000	7.59000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52118.00000	55373	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1008.00000	780	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62445.00000	65801	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		521.00000	394	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65044.00000	68418	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		440.00000	331	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67647.00000	71036	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		371.00000	278	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78056.00000	81490	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		186.00000	136	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.45000	7.51100		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		14977.00000	16730	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15600.00000	13889	0.00	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		22846.00000	25098	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9405.00000	8191	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		9061.00000	10311	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		23987.00000	21772	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.37800	7.45100		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		20078.00000	22260	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		17377.00000	15520	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		27884.00000	30524	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11538.00000	10138	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13757.00000	15467	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		24925.00000	22596	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.40900	7.46500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		72605.00000	76492	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		838.00000	650	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85319.00000	89291	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		429.00000	326	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88496.00000	92483	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		361.00000	273	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		91658.00000	95660	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		293.00000	219	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104265.00000	108308	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		120.00000	87	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.35000	7.41000		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		18247.00000	20785	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		11821.00000	10048	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.29800	7.36200		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		24093.00000	26812	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		14414.00000	12606	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.40600	7.46200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78701.00000	82725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1927.00000	1582	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		91718.00000	95885	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1028.00000	825	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		94998.00000	99192	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		871.00000	695	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		98284.00000	102501	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		735.00000	584	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111427.00000	115715	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		362.00000	280	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.35200	7.41200		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		18490.00000	21244	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		11739.00000	9857	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/02/2008 Bond Future			7.30300	7.36600		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		23747.00000	26680	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		13612.00000	11735	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.50700	7.56600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15995.00000	17888	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6823.00000	5752	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24710.00000	27060	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3242.00000	2628	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34911.00000	37575	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1334.00000	1035	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.42800	7.49300		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		21222.00000	23287	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8765.00000	7648	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.35600	7.42600		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		25987.00000	28145	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10791.00000	9629	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.34000	7.39500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		83436.00000	87767	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		249.00000	177	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97311.00000	101687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		83.00000	56	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100755.00000	105137	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		62.00000	41	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104185.00000	108572	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		46.00000	30	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117757.00000	122154	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13.00000	8	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.28700	7.34500		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		20937.00000	23974	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8752.00000	7177	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.23900	7.30000		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		26082.00000	29269	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		10538.00000	8920	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.92000	6.96000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		25031.00000	27484	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		20456.00000	18296	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		42143.00000	45459	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		9780.00000	8484	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		12774.00000	14313	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		37404.00000	34331	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.87500	6.91500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 01/11/2007 Bond Future	7.00	Call		18225.00000	21224	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		8483.00000	6839	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.83000	6.87000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		24794.00000	27905	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9867.00000	8307	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.65100	260.11300		0.00	0.00	500.00
Total for Derivatives:							0.00	2,008.00
Grand Total:							0.00	2,008.00