

Daily MTM Report

Daily summary for 06/06/2007

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			8.57000	8.57000			0.00	0.00
R157 On 15/09/2015 Bond			8.05000	8.05000			0.00	0.00
R186 On 21/12/2026 Bond			7.77000	7.77000			0.00	0.00
R196 On 28/02/2009 Bond			8.99000	9.02500			0.00	0.00
R201 On 21/12/2014 Bond			8.11500	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			7.95000	7.95000			0.00	0.00
R204 On 21/12/2018 Bond			7.94500	7.94500			0.00	0.00
R206 On 15/01/2014 Bond			8.11000	8.11500			0.00	0.00
R207 On 15/01/2020 Bond			7.90500	7.91000			0.00	0.00
R209 On 31/03/2036 Bond			7.48000	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			255.95300	255.93200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		31381.00000	31355	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		12061.00000	11825	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			262.07600	255.93200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		43063.00000	87827	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		23743.00000	7067	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			268.89100	268.86900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		152779.00000	152949	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		4089.00000	4039	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			109.40400	109.44600		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			256.60400	256.72100		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		162210.00000	161040	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			262.39400	262.51400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		15580.00000	15075	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		40440.00000	41135	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			268.88500	269.00700		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		57801.00000	56904	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		17731.00000	18054	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			280.64800	252.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.41500	9.40600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.91200	8.90800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.34400	8.32600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.99100	8.98400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.77000	8.76100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.72300	8.70300		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			8.66400	8.63800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.42500	9.42100		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.63700	9.58000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5065.00000	5203	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			9.64000	9.70000		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		782.00000	858	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		599.00000	531	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.72600	9.68400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5724.00000	5832	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		9.00000	7	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.68200	9.65500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19130.00000	19133	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13868.00000	13805	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.52600	9.50100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10412.00000	10612	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		5867.00000	5616	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.45700	9.44000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17076.00000	17217	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		9103.00000	8938	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.36200	9.35100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19704.00000	19781	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		13394.00000	13274	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.10700	9.09700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5305.00000	5390	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		11376.00000	11063	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.04300	9.03800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		13502.00000	13561	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		11995.00000	11856	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.96400	8.96300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		15693.00000	15679	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		17168.00000	17114	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.65200	8.64300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1216.00000	1253	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		24700.00000	24140	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.60000	8.59000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3657.00000	3758	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		30692.00000	30132	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.54000	8.52800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5511.00000	5663	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		36691.00000	36050	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.72000	8.72500		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.98200	8.99000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.34800	9.35700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.18100	9.18500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.37700	9.38200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.56200	9.56800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.38100	9.38500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			251.71000	251.96500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.54500	8.54500		2.93	180.00	1,038.00
R153 On 02/08/2007 Bond Future	8.50	Call		5026.00000	4977	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6306.00000	6258	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		8241.00000	8193	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3844.00000	3796	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		9174.00000	9127	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		3363.00000	3317	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		10153.00000	10108	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2931.00000	2886	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		14473.00000	14437	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1628.00000	1593	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.51500	8.51500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		5450.00000	5423	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		12448.00000	12421	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		3377.00000	3354	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		17029.00000	17006	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1959.00000	1941	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		22316.00000	22297	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.44500	8.44500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		9006.00000	8984	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13687.00000	13664	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		6666.00000	6644	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17385.00000	17363	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		4789.00000	4770	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		21588.00000	21569	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.02500	8.02500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		5644.00000	5548	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		25299.00000	25204	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		446.00000	425	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		56845.00000	56824	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36483.00000	36403	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3425.00000	3345	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		48371.00000	48317	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1725.00000	1670	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		51454.00000	51405	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1441.00000	1392	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		54539.00000	54496	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1170.00000	1127	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		67148.00000	67125	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		476.00000	453	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.98000	7.98000		6.00	0.00	3.00
R157 On 01/11/2007 Bond Future	7.75	Call		13536.00000	13470	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		29564.00000	29498	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		8056.00000	8000	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		41800.00000	41744	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		8056.00000	8000	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		41800.00000	41744	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		4424.00000	4381	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		56196.00000	56153	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.92500	7.92500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		21554.00000	21500	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		33405.00000	33351	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		15148.00000	15097	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		44175.00000	44124	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		10206.00000	10162	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		56703.00000	56659	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.74500	7.74500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		63144.00000	63023	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4807.00000	4686	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		82676.00000	82596	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2352.00000	2272	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		87678.00000	87607	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1952.00000	1881	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		92663.00000	92601	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1572.00000	1511	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		112802.00000	112770	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		621.00000	590	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.70500	7.70500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		24642.00000	24527	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		49494.00000	49379	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		14774.00000	14674	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		70923.00000	70823	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		8124.00000	8047	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		96701.00000	96624	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.65000	7.65000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		50829.00000	50739	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		38967.00000	38877	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		36688.00000	36598	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		54795.00000	54705	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		25268.00000	25184	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		74410.00000	74326	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.91600	8.95400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		1472.00000	1641	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		4429.00000	4048	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		592.00000	673	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		7190.00000	6721	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		193.00000	224	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		10449.00000	9930	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.80400	8.84300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3664.00000	3875	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4810.00000	4540	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2435.00000	2592	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6670.00000	6347	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1532.00000	1642	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		8869.00000	8499	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.68700	8.71800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5714.00000	5861	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5398.00000	5239	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4549.00000	4674	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6706.00000	6525	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3553.00000	3657	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8193.00000	7991	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.09000	8.09000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		25854.00000	25786	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3220.00000	3152	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		35070.00000	35023	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1623.00000	1575	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		37482.00000	37439	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1354.00000	1311	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		39927.00000	39888	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1127.00000	1089	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		49918.00000	49895	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		524.00000	501	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.03000	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		10625.00000	10570	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		26102.00000	26048	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		6461.00000	6414	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		36004.00000	35957	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		3656.00000	3620	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		47501.00000	47465	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.95000	7.95000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		16875.00000	16832	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		27634.00000	27591	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		11894.00000	11853	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		36299.00000	36258	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		8050.00000	8015	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		46323.00000	46288	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.92000	7.92000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		41620.00000	41558	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2219.00000	2157	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		53587.00000	53548	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1063.00000	1023	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		56646.00000	56611	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		877.00000	842	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		59700.00000	59670	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		701.00000	671	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		72047.00000	72032	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		267.00000	252	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.86500	7.86500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		10169.00000	10108	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		35713.00000	35652	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.80000	7.80000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		17854.00000	17802	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		38503.00000	38451	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.91000	7.91000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		46517.00000	46423	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3840.00000	3747	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		58574.00000	58510	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1981.00000	1917	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		61689.00000	61632	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1659.00000	1601	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		64834.00000	64783	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1382.00000	1331	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		77603.00000	77574	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		635.00000	605	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.86500	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		17961.00000	17868	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		45355.00000	45262	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.80000	7.80000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		27519.00000	27445	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		49746.00000	49672	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.07500	8.07500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		6994.00000	6920	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10646.00000	10572	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		2995.00000	2937	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		18943.00000	18885	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		13523.00000	13453	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5067.00000	4997	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.01000	7.99100		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		9304.00000	8920	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		20813.00000	21329	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.92000	7.92000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		14511.00000	14474	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		22371.00000	22334	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.88500	7.88500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		46205.00000	46165	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1117.00000	1077	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		59502.00000	59483	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		371.00000	353	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		62870.00000	62855	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		275.00000	260	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		66242.00000	66231	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		202.00000	190	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		79698.00000	79694	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		53.00000	49	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.83500	7.83500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		11051.00000	10986	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		36717.00000	36653	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.77500	7.77500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		18201.00000	18149	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		39056.00000	39003	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.45500	7.45500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		8987.00000	8851	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		30771.00000	30635	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		3144.00000	3059	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		52715.00000	52630	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		817.00000	781	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		79594.00000	79558	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.42000	7.42000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		11285.00000	11207	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		57097.00000	57019	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.37000	7.37000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		20728.00000	20658	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		61184.00000	61115	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			253.51300	253.63300		0.00	0.00	500.00
Total for Derivatives:							180.00	3,096.00
Grand Total:							180.00	3,096.00