

Daily MTM Report

Daily summary for 13/06/2007

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			8.77000	8.76000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.15500			0.00	0.00
R186 On 21/12/2026 Bond			7.86500	7.86500			0.00	0.00
R196 On 28/02/2009 Bond			9.12500	9.11500			0.00	0.00
R201 On 21/12/2014 Bond			8.22000	8.22500			0.00	0.00
R203 On 15/09/2017 Bond			8.04500	8.04000			0.00	0.00
R204 On 21/12/2018 Bond			8.03000	8.03500			0.00	0.00
R206 On 15/01/2014 Bond			8.21500	8.22000			0.00	0.00
R207 On 15/01/2020 Bond			8.00000	8.00000			0.00	0.00
R209 On 31/03/2036 Bond			7.56500	7.56500			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			216.10100	216.21600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		0.00000	0	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		377840.00000	378990	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			221.36800	221.48100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		0.00000	0	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		325190.00000	326320	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			227.24800	227.35100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		92.00000	87	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		266582.00000	267607	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.84400	108.91000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.10300	255.29350		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		147935.00000	146030	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			260.85950	261.05400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		10447.00000	9854	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		49907.00000	51259	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.31400	267.51250		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		47555.00000	46259	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		22430.00000	23119	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.95100	278.72300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.62400	9.57100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.13600	9.06200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.52300	8.45100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.20900	9.14200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.96500	8.91000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.90500	8.84000		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			8.84300	8.77000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.67100	9.64600		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.76900	9.75900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5498.00000	5522	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			9.79700	9.79800		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		920.00000	916	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		445.00000	440	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.89000	9.86900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6200.00000	6255	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		4.00000	4	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.85700	9.84100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19145.00000	19132	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13432.00000	13381	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.72100	9.69200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12095.00000	12378	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		4105.00000	3866	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.67500	9.63500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18950.00000	19372	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		7467.00000	7170	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.60200	9.54900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21497.00000	22026	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		11646.00000	11228	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.36500	9.29500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		8370.00000	9853	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		6596.00000	5321	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.30900	9.23400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17554.00000	19368	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		8305.00000	7172	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.23500	9.15600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19400.00000	21136	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		13223.00000	11845	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.85000	8.79400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2621.00000	3534	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		16073.00000	13306	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.79700	8.73900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		5811.00000	6956	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		22897.00000	20210	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.73600	8.67500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7851.00000	9081	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		29167.00000	26349	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.79500	8.79700		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.11800	9.11900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.51800	9.50900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.28100	9.26700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.49800	9.46900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.70500	9.66200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.49100	9.45500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.13300	250.38900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.74500	8.73500		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	8.75	Call		5652.00000	5454	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5228.00000	5313	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		6436.00000	6226	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4601.00000	4674	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		4926.00000	4740	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5915.00000	6012	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		2602.00000	2470	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9269.00000	9420	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		10097.00000	9850	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2639.00000	2675	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.71500	8.70500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3627.00000	3529	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		15608.00000	15772	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2105.00000	2037	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		20740.00000	20933	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1136.00000	1093	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		26475.00000	26693	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.64500	8.63500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		7010.00000	6899	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		16226.00000	16354	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		5047.00000	4958	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		20302.00000	20451	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3520.00000	3450	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		24856.00000	25024	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.12500	8.12500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		3331.00000	3247	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		30039.00000	29956	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	8.50	Call		30179.00000	30082	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4174.00000	4077	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		157.00000	147	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		63609.00000	63598	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41655.00000	41587	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2062.00000	1994	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44671.00000	44610	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1710.00000	1650	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		47697.00000	47644	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1381.00000	1328	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		60164.00000	60136	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		545.00000	517	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.08000	8.08000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		10616.00000	10553	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		33534.00000	33470	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6027.00000	5976	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		46661.00000	46609	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6027.00000	5976	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		46661.00000	46609	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		3136.00000	3099	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		61797.00000	61761	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.02500	8.02500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		18359.00000	18306	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		36920.00000	36866	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		12621.00000	12573	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		48357.00000	48309	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		8299.00000	8258	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		61505.00000	61464	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.84500	7.83500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		53310.00000	52203	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5676.00000	5749	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		72328.00000	71167	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2706.00000	2726	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		77250.00000	76082	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2227.00000	2240	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		82168.00000	80995	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1781.00000	1788	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		102155.00000	100971	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		677.00000	675	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.80500	7.79500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		19797.00000	19271	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		55336.00000	55989	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		11361.00000	10996	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		78197.00000	79011	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		5939.00000	5709	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		105202.00000	106152	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.75000	7.74000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		44421.00000	43718	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		43242.00000	43718	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		31422.00000	30847	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		60212.00000	60816	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		21151.00000	20705	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		80977.00000	81709	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.05500	9.04300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		952.00000	890	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		5196.00000	5307	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		326.00000	297	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8210.00000	8354	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		87.00000	77	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		11629.00000	11792	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.91500	8.90800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3211.00000	3160	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5157.00000	5192	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2080.00000	2040	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		7115.00000	7161	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1270.00000	1241	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9407.00000	9464	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.78200	8.78100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5322.00000	5306	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5628.00000	5622	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4202.00000	4187	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6982.00000	6976	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3252.00000	3238	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8514.00000	8510	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.19000	8.19000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		21014.00000	20932	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3959.00000	3877	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		29833.00000	29774	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1965.00000	1906	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		32179.00000	32126	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1630.00000	1577	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		34568.00000	34520	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1348.00000	1300	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		44420.00000	44392	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		605.00000	576	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.13000	8.13000		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		8382.00000	8330	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		29318.00000	29266	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4880.00000	4838	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		39881.00000	39838	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2628.00000	2598	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		51931.00000	51901	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.05000	8.05000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		14377.00000	14334	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30464.00000	30421	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		9916.00000	9877	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		39649.00000	39610	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6553.00000	6520	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		50154.00000	50121	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.02000	8.01000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		35746.00000	35083	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2593.00000	2621	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		47480.00000	46795	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1204.00000	1210	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		50505.00000	49817	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		984.00000	987	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		53531.00000	52840	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		779.00000	780	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		65816.00000	65122	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		284.00000	282	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.96500	7.95500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		7940.00000	7700	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		39659.00000	40102	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.90000	7.89000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		15219.00000	14930	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		41960.00000	42345	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.00000	8.00000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		40283.00000	40174	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4277.00000	4168	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		52081.00000	52006	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2158.00000	2083	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		55155.00000	55088	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1794.00000	1728	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		58265.00000	58206	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1484.00000	1425	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		70955.00000	70921	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		657.00000	623	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.95500	7.95500		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		15000.00000	14908	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		49000.00000	48909	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.89000	7.89000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24320.00000	24247	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		53094.00000	53020	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.17500	8.17500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		10021.00000	9942	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6408.00000	6330	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		4585.00000	4511	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13080.00000	13007	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1668.00000	1620	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		22459.00000	22411	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.11000	8.11000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		7025.00000	6982	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		24157.00000	24113	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.02000	8.02000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		12332.00000	12296	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		24779.00000	24743	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.97500	7.97500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		39684.00000	39634	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1379.00000	1329	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		52792.00000	52769	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		445.00000	422	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		56138.00000	56119	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		326.00000	308	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		59494.00000	59479	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		236.00000	222	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		72920.00000	72915	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		58.00000	53	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.92500	7.92500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		8577.00000	8517	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		40987.00000	40926	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.86500	7.86500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		15330.00000	15278	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		42882.00000	42830	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.54500	7.53500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		5734.00000	5367	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		35785.00000	36441	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1663.00000	1512	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		59501.00000	60373	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		340.00000	297	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		87383.00000	88364	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.51000	7.50000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8668.00000	8362	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		62786.00000	63510	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.46000	7.45000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		17452.00000	17059	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		66278.00000	66923	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			252.02900	252.21900		0.00	0.00	500.00
Total for Derivatives:							0.00	3,195.00
Grand Total:							0.00	3,195.00