

# Daily MTM Report

Daily summary for 25/05/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.16500	8.14500			0.00	0.00
R157 On 15/09/2015 Bond			7.77000	7.74500			0.00	0.00
R186 On 21/12/2026 Bond			7.48000	7.44000			0.00	0.00
R196 On 28/02/2009 Bond			8.54500	8.54500			0.00	0.00
R201 On 21/12/2014 Bond			7.82000	7.79500			0.00	0.00
R203 On 15/09/2017 Bond			7.72000	7.70000			0.00	0.00
R204 On 21/12/2018 Bond			7.70500	7.68000			0.00	0.00
R206 On 15/01/2014 Bond			7.82000	7.80000			0.00	0.00
R207 On 15/01/2020 Bond			7.64000	7.61500			0.00	0.00
R209 On 31/03/2036 Bond			7.18000	7.13500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

ALBI On 02/08/2007 Index Future			259.91100	260.30300		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		66747.00000	63270	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		3717.00000	4160	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			265.98700	266.38700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		126808.00000	123074	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2938.00000	3204	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			272.66800	273.08200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		192752.00000	188767	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1932.00000	2087	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			110.75200	110.81800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			260.49400	260.79300		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		202930.00000	199940	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			266.30300	266.60900		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		43840.00000	34303	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27750.00000	21273	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			272.51800	272.83000		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		94717.00000	84752	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16417.00000	9572	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			280.30500	279.97600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.01600	8.99600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.53000	8.49700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.99800	7.96400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.60500	8.57900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.41800	8.38300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.37900	8.34000		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			8.31500	8.27400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.27900	9.27500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.37600	9.37600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4571.00000	4571	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1.00000	1	0.37	0.00	0.00
JFRA On 23/08/2007 jFra			9.38000	9.38000		0.37	0.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		9819.00000	605	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		10105.00000	877	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.35200	9.35800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4895.00000	4880	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		29.00000	29	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.27000	9.28100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19026.00000	18980	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14683.00000	14663	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.08600	9.08100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7296.00000	7274	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		10373.00000	10260	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.98800	8.97500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		13023.00000	13098	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		13480.00000	13318	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.87700	8.85400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		15536.00000	15699	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		18177.00000	17924	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.62600	8.59600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1289.00000	1403	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		27527.00000	26425	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.55500	8.52200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		5905.00000	6249	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		25122.00000	24129	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.47900	8.44200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		8061.00000	8480	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		30549.00000	29462	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.28800	8.25200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		99.00000	128	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		50244.00000	47796	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.23300	8.19600		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		820.00000	957	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		54874.00000	52450	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.17500	8.13400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1787.00000	2031	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		60123.00000	57519	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.65900	8.66000		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.77200	8.78100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.02900	9.04300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.98800	8.99500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.12300	9.12700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25800	9.25600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.13400	9.13000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.22300	9.21700		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			256.57500	257.05000		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.13000	8.12000		2.93	23.00	155.00
R153 On 02/08/2007 Bond Future	8.50	Call		13132.00000	12878	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2243.00000	2277	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17811.00000	17539	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1244.00000	1261	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		19046.00000	18771	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1066.00000	1079	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		20302.00000	20024	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		911.00000	921	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25487.00000	25202	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		473.00000	477	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.09000	8.08000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		14145.00000	7723	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		16280.00000	10124	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		11219.00000	5076	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		20059.00000	14182	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		17511.00000	11135	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		12992.00000	6882	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.02500	7.81500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		19002.00000	8510	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		20587.00000	15197	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		22062.00000	11216	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17567.00000	11822	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		25396.00000	14407	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		14862.00000	8975	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			7.74500	7.72500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		15546.00000	14694	6.00	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	7.75	Put		13740.00000	14333	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		2845.00000	2565	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		37782.00000	38947	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		56041.00000	54672	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1522.00000	1598	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		68864.00000	67456	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		756.00000	794	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		72107.00000	70692	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		631.00000	662	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		75339.00000	73919	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		509.00000	533	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		88336.00000	86901	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		202.00000	212	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.70000	7.68000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		20525.00000	23270	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		15595.00000	19751	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		12392.00000	15244	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		25178.00000	29442	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		12392.00000	15244	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		25178.00000	29442	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		6784.00000	9327	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		37599.00000	41553	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.65000	7.54600		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		21903.00000	23157	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		25085.00000	33498	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		14704.00000	16449	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		35356.00000	44260	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		30977.00000	31403	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		16984.00000	24567	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.44200	7.40000		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		102346.00000	97347	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1691.00000	1956	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		123445.00000	118314	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		804.00000	936	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		128707.00000	123554	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		664.00000	774	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		133935.00000	128761	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		528.00000	617	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		154696.00000	149469	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		199.00000	235	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.39600	7.35400		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		12278.00000	29458	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		25432.00000	47870	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		28408.00000	44314	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	7.50	Put		10265.00000	31429	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		3876.00000	18218	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		49458.00000	69057	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.35200	7.31000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		18982.00000	41228	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		26530.00000	54022	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		35978.00000	56487	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		12491.00000	38245	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		58350.00000	74314	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4894.00000	26103	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.41700	8.41600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		3632.00000	3603	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2405.00000	2390	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1924.00000	1899	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4355.00000	4344	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		6019.00000	5991	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1152.00000	1139	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.26700	8.26800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		13660.00000	4288	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13884.00000	4500	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		15238.00000	5983	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12359.00000	3092	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		16920.00000	8004	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10952.00000	2024	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.10700	8.11500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		18546.00000	6447	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		17202.00000	5023	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		19824.00000	7865	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15997.00000	3958	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		21151.00000	9443	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14851.00000	3063	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			7.78000	7.76000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		42579.00000	41500	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1261.00000	1326	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		52747.00000	51634	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		615.00000	647	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		55323.00000	54205	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		511.00000	537	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		57908.00000	56784	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		424.00000	445	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68275.00000	67140	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		197.00000	206	7.11	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			7.70000	7.68000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		16465.00000	19481	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		12550.00000	16686	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		10002.00000	13084	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		20153.00000	24355	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		5525.00000	8272	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		29978.00000	33845	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.63000	7.60500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		15340.00000	19257	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		21098.00000	26380	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		22177.00000	25909	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		14290.00000	19386	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		10036.00000	13812	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		29662.00000	34804	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.67100	7.65000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		59527.00000	58089	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1079.00000	1139	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72090.00000	70621	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		519.00000	547	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75246.00000	73771	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		430.00000	453	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		78389.00000	76910	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		343.00000	361	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		90957.00000	89466	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		131.00000	138	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.61500	7.59400		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		10963.00000	17549	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		17620.00000	25686	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.56400	7.54200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		16773.00000	25561	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		19696.00000	30011	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.66100	7.63500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		65625.00000	63767	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2198.00000	2325	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		78465.00000	76546	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1120.00000	1187	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		81719.00000	79789	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		937.00000	993	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		84983.00000	83044	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		780.00000	828	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		98080.00000	96116	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		360.00000	382	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			7.60900	7.58300		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		11164.00000	27058	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		17479.00000	35340	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.56100	7.53400		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		16343.00000	36505	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		18894.00000	41076	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76000	7.73900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		9972.00000	9377	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9427.00000	9872	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		17388.00000	16599	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4546.00000	4798	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		26805.00000	25880	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1855.00000	1971	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.68500	7.66300		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		15622.00000	16576	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		11427.00000	13443	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.61300	7.59100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		20734.00000	22073	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		13313.00000	15683	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.59800	7.57300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		69454.00000	67533	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		338.00000	372	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83262.00000	81318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		104.00000	115	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		86698.00000	84751	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		76.00000	84	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90123.00000	88174	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		55.00000	61	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		103687.00000	101733	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		14.00000	15	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.54800	7.52100		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		12468.00000	20699	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		14104.00000	24433	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.50000	7.47300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		17645.00000	28277	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		15565.00000	28277	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.15500	7.10500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		14901.00000	12559	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		26740.00000	29949	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		28947.00000	25397	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		12999.00000	14999	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	Call		6256.00000	5018	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		47301.00000	51614	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.11500	7.06500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8747.00000	24094	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		16087.00000	37016	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.06000	7.01000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		15078.00000	35793	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		16210.00000	42554	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			257.38200	257.68100		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>23.00</b>	<b>2,020.00</b>

**Grand Total:** **23.00** **2,020.00**