



Daily MTM Report

Daily summary for 01/06/2007

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			8.52500	8.41000			0.00	0.00
R157 On 15/09/2015 Bond			8.05500	7.99000			0.00	0.00
R186 On 21/12/2026 Bond			7.78000	7.70000			0.00	0.00
R196 On 28/02/2009 Bond			8.98500	8.82000			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.05500			0.00	0.00
R203 On 15/09/2017 Bond			7.98000	7.92000			0.00	0.00
R204 On 21/12/2018 Bond			7.97500	7.91500			0.00	0.00
R206 On 15/01/2014 Bond			8.11500	8.04500			0.00	0.00
R207 On 15/01/2020 Bond			7.92500	7.86000			0.00	0.00
R209 On 31/03/2036 Bond			7.49000	7.41000			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			255.82700	256.84400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		38357.00000	31346	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		9917.00000	13076	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			261.93900	262.95100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		95662.00000	87024	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		6152.00000	7634	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			268.76300	269.70100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		160628.00000	151941	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3618.00000	4311	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			109.36200	109.70700		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			256.46100	257.51900		3.89	0.00	264.00
GOVI On 02/08/2007 jGovi	240.50	Call		170190.00000	159610	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			262.17700	263.25800		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		18816.00000	14727	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		36236.00000	42957	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			268.30400	269.41000		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		60900.00000	53335	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16800.00000	20295	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			252.23900	242.66200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.38200	9.20800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.87200	8.70400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.30900	8.16200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.94400	8.77600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.73000	8.58300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.67600	8.53600		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			8.61300	8.47200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.42100	9.35400		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.56900	9.52600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4934.00000	5038	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	9.54000		0.37	0.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		740.00000	779	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		678.00000	633	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.69900	9.56000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5407.00000	5764	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		14.00000	9	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.64900	9.50600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19094.00000	19252	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14201.00000	14007	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.49000	9.31000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8837.00000	10559	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		7750.00000	6213	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.42600	9.22200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		15045.00000	17090	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		11015.00000	9371	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.32800	9.11300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		17594.00000	19608	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		15559.00000	13710	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.04900	8.84100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2611.00000	4869	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		18927.00000	12852	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.98700	8.77000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		8932.00000	12659	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		18125.00000	13179	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.90800	8.68900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		11182.00000	14801	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		23640.00000	18469	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.61000	8.45900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		388.00000	1098	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		36307.00000	26796	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.55600	8.40300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		1857.00000	3341	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		41603.00000	32669	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.49400	8.34100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		3304.00000	5116	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		47262.00000	38604	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.74800	8.75200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.03100	9.02200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.39700	9.35400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.19700	9.15200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.37900	9.30000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.54500	9.43800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.35600	9.27000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			251.69900	252.95900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.50000	8.38000		2.93	0.00	77.00
R153 On 02/08/2007 Bond Future	8.50	Call		7763.00000	5837	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4338.00000	5837	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		11646.00000	9240	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2544.00000	3563	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		12722.00000	10212	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2207.00000	3121	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		13834.00000	11226	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1907.00000	2723	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		18579.00000	15651	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1030.00000	1527	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.44000	8.32000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		7760.00000	6336	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		9614.00000	11359	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		5082.00000	4028	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		13590.00000	15705	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		3134.00000	2405	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		18346.00000	20786	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.34500	8.22500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		11633.00000	10188	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		11031.00000	12471	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		8847.00000	7644	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		14283.00000	15966	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		6544.00000	5574	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18061.00000	19977	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.03000	7.96000		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		7554.00000	5920	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		22599.00000	25930	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		788.00000	519	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		52576.00000	57272	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		40718.00000	36513	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3050.00000	3810	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		52817.00000	48278	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1560.00000	1986	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		55934.00000	51333	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1309.00000	1674	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		59047.00000	54388	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1067.00000	1374	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		71727.00000	66904	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		444.00000	586	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.98000	7.91000		6.00	0.00	3.00
R157 On 01/11/2007 Bond Future	7.75	Call		15828.00000	13797	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		27005.00000	29826	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		9709.00000	8280	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		38603.00000	42024	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		9709.00000	8280	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		38603.00000	42024	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		5519.00000	4595	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		52440.00000	56367	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.93000	7.86000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		23813.00000	21621	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		31278.00000	33808	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		16969.00000	15233	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		41610.00000	44596	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		11610.00000	10295	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		53722.00000	57129	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.74800	7.67500		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		70938.00000	63326	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4182.00000	5347	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		90819.00000	82675	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2076.00000	2710	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		95876.00000	87637	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1730.00000	2270	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		100909.00000	92580	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1399.00000	1849	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		121163.00000	112588	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		564.00000	767	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.70000	7.62500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		29312.00000	25343	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		44551.00000	49597	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		18162.00000	15341	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		64698.00000	70893	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		10373.00000	8539	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		89337.00000	96518	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.65300	7.56500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		41960.00000	36885	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		49853.00000	55350	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		29452.00000	25479	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		68380.00000	74979	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		57167.00000	50987	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		35090.00000	39483	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.90400	8.72500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		3000.00000	1813	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2637.00000	4047	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		1479.00000	786	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4756.00000	6660	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		613.00000	282	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		7548.00000	9813	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.78600	8.60600		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		3671.00000	2740	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		4983.00000	6273	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		2450.00000	1758	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		6864.00000	8393	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		5236.00000	4052	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		3458.00000	4496	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.65000	8.48600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		5693.00000	4897	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		5554.00000	6382	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		4535.00000	3852	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		6879.00000	7820	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		7019.00000	6109	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		4407.00000	5121	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.09000	8.02000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		29361.00000	26125	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2799.00000	3491	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		38802.00000	35263	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1426.00000	1816	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		41251.00000	37656	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1195.00000	1528	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		43726.00000	40083	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		999.00000	1284	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		53797.00000	50014	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		474.00000	620	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.03000	7.96000		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		12381.00000	10841	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		24016.00000	26318	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		7742.00000	6646	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		33443.00000	36188	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		4522.00000	3798	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		44525.00000	47643	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.93000	7.86000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		19264.00000	17515	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		25198.00000	27204	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		13813.00000	12422	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		33394.00000	35757	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		9527.00000	8467	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		42976.00000	45670	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.93900	7.88500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		44068.00000	40729	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2224.00000	2651	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		56066.00000	52527	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1098.00000	1326	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		59126.00000	55552	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		914.00000	1107	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		62180.00000	58573	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		737.00000	897	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		74516.00000	70819	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		293.00000	363	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.88000	7.83000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		11265.00000	10083	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		34395.00000	36660	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.82100	7.75000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		19484.00000	17507	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		36729.00000	39581	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.93800	7.88000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		48856.00000	45171	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3944.00000	4576	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		60918.00000	56970	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2088.00000	2458	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		64029.00000	60030	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1762.00000	2081	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		67168.00000	63124	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1480.00000	1754	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		79909.00000	75734	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		704.00000	847	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.88400	7.83000		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		19402.00000	17816	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		44210.00000	46609	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.82900	7.75000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		29473.00000	26923	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		48040.00000	51266	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.06600	8.01000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		8839.00000	7480	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		9327.00000	10694	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		4133.00000	3333	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		16917.00000	18844	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		15999.00000	14081	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4379.00000	5188	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.99000	7.92400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		10804.00000	9504	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		19130.00000	20966	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.91000	7.85400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		16074.00000	14859	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		20891.00000	22259	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.89000	7.83000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		50273.00000	46020	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1007.00000	1310	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		63651.00000	59214	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		343.00000	462	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		67029.00000	62564	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		256.00000	348	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		70408.00000	65922	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		190.00000	259	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		83875.00000	79340	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		52.00000	73	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.83800	7.78000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		12797.00000	11233	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		34312.00000	37125	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.78400	7.71000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		20460.00000	18148	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		36438.00000	39675	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.46500	7.38500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		12289.00000	9188	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		26733.00000	32013	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		4842.00000	3333	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		47073.00000	53945	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		1465.00000	916	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		72902.00000	80733	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.42500	7.34500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		14021.00000	11452	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		51926.00000	57786	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.37000	7.29000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		24232.00000	21004	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		56187.00000	61460	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			253.37600	254.42600		0.00	0.00	500.00
Total for Derivatives:							0.00	1,915.00
Grand Total:							0.00	1,915.00