



Daily MTM Report

Daily summary for 04/06/2007

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			8.59000	8.52500			0.00	0.00
R157 On 15/09/2015 Bond			8.07000	8.05500			0.00	0.00
R186 On 21/12/2026 Bond			7.79000	7.78000			0.00	0.00
R196 On 28/02/2009 Bond			9.04500	8.98500			0.00	0.00
R201 On 21/12/2014 Bond			8.14000	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			7.98000	7.98000			0.00	0.00
R204 On 21/12/2018 Bond			7.98000	7.97500			0.00	0.00
R206 On 15/01/2014 Bond			8.13500	8.11500			0.00	0.00
R207 On 15/01/2020 Bond			7.94000	7.92500			0.00	0.00
R209 On 31/03/2036 Bond			7.50000	7.49000			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			255.65400	255.82700		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		31346.00000	29762	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		13076.00000	13222	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			261.78500	261.93900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		87024.00000	85533	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		7634.00000	7683	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			268.61800	268.76300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		151941.00000	150510	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		4311.00000	4330	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			109.34500	109.36200		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			256.43100	256.46100		3.89	0.00	264.00
GOVI On 02/08/2007 jGovi	240.50	Call		159610.00000	159310	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			262.21700	262.17700		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		14727.00000	14625	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		42957.00000	42455	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			268.70400	268.30400		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		53335.00000	55803	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		20295.00000	18763	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			242.60000	252.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.46100	9.38200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.95300	8.87200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.36900	8.30900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.03200	8.94400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.80200	8.73000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.75100	8.67600		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			8.69000	8.61300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.42100	9.42100		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.60300	9.56900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5038.00000	5121	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			9.61000	9.64000		0.37	10.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		779.00000	813	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		633.00000	582	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.72000	9.69900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5764.00000	5817	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		9.00000	8	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.68900	9.64900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19252.00000	19207	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14007.00000	13864	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.55100	9.49000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10559.00000	11016	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		6213.00000	5567	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.50100	9.42600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17090.00000	17776	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		9371.00000	8703	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.42000	9.32800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19608.00000	20428	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		13710.00000	12882	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.15100	9.04900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4869.00000	6225	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		12852.00000	10150	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.09300	8.98700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		12659.00000	14691	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		13179.00000	11004	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.01700	8.90800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		14801.00000	16774	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		18469.00000	16101	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.68500	8.61000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1098.00000	1634	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		26796.00000	22316	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.63400	8.55600		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3341.00000	4309	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		32669.00000	28397	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.57500	8.49400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5116.00000	6274	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		38604.00000	34294	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.73100	8.74800		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.00200	9.03100		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.37000	9.39700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.19000	9.19700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.38400	9.37900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.56600	9.54500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.38200	9.35600		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			251.66900	251.69900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.56000	8.50000		2.93	0.00	77.00
R153 On 02/08/2007 Bond Future	8.50	Call		5837.00000	4877	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		5837.00000	6585	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		9240.00000	8026	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3563.00000	4056	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		10212.00000	8942	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		3121.00000	3558	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		11226.00000	9905	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2723.00000	3110	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		15651.00000	14167	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1527.00000	1749	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.50000	8.44000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		6336.00000	5627	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11359.00000	12230	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		4028.00000	3507	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		15705.00000	16764	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		2405.00000	2047	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		20786.00000	22009	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.40500	8.34500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		10188.00000	9455	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		12471.00000	13178	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		7644.00000	7034	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15966.00000	16795	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		5574.00000	5082	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		19977.00000	20923	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.04000	8.03000		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		5920.00000	5445	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		25930.00000	26162	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		519.00000	428	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		57272.00000	57888	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36513.00000	35693	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3810.00000	3696	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		48278.00000	47474	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1986.00000	1889	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		51333.00000	50536	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1674.00000	1584	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		54388.00000	53599	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1374.00000	1292	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		66904.00000	66147	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		586.00000	536	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.99000	7.98000		6.00	0.00	3.00
R157 On 01/11/2007 Bond Future	7.75	Call		13797.00000	13337	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		29826.00000	30056	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		8280.00000	7931	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		42024.00000	42366	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		8280.00000	7931	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		42024.00000	42366	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		4595.00000	4353	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		56367.00000	56816	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.94000	7.93000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		21621.00000	21166	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		33808.00000	34026	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		15233.00000	14853	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		44596.00000	44889	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		10295.00000	9993	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		57129.00000	57499	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.76500	7.74800		10.54	1.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		63326.00000	61255	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5347.00000	5308	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		82675.00000	80577	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2710.00000	2643	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		87637.00000	85538	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2270.00000	2202	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		92580.00000	90484	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1849.00000	1784	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		112588.00000	110512	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		767.00000	722	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.71500	7.70000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		25343.00000	24278	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		49597.00000	50324	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		15341.00000	14543	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		70893.00000	71886	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		8539.00000	7993	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		96518.00000	97764	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.65500	7.65300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		50987.00000	50586	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		39483.00000	39320	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		36885.00000	36508	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		55350.00000	55212	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		25479.00000	25144	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		74979.00000	74883	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.97500	8.90400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		1813.00000	1394	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		4047.00000	4655	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		786.00000	557	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		6660.00000	7459	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		282.00000	181	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		9813.00000	10740	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.86700	8.78600		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		4052.00000	3544	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4496.00000	4986	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2740.00000	2347	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6273.00000	6878	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1758.00000	1471	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		8393.00000	9104	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.74400	8.65000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		6109.00000	5595	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5121.00000	5536	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4897.00000	4448	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6382.00000	6862	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3852.00000	3469	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		7820.00000	8365	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.10000	8.09000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		26125.00000	25479	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3491.00000	3404	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		35263.00000	34625	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1816.00000	1737	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		37656.00000	37023	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1528.00000	1455	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		40083.00000	39455	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1284.00000	1215	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		50014.00000	49407	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		620.00000	572	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.04000	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		10841.00000	10479	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		26318.00000	26503	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		6646.00000	6368	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		36188.00000	36458	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		3798.00000	3602	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		47643.00000	47995	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.94000	7.93000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		17515.00000	17151	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		27204.00000	27375	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		12422.00000	12116	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		35757.00000	35986	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		8467.00000	8222	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		45670.00000	45960	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.94500	7.93900		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		40729.00000	40172	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2651.00000	2512	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		52527.00000	52011	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1326.00000	1227	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		55552.00000	55046	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1107.00000	1018	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		58573.00000	58077	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		897.00000	818	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		70819.00000	70359	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		363.00000	320	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.89000	7.88000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		10083.00000	9692	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		36660.00000	36956	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.81000	7.82100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		17507.00000	17641	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		39581.00000	38969	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.95000	7.93800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		45171.00000	44144	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4576.00000	4439	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		56970.00000	55966	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2458.00000	2344	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		60030.00000	59034	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2081.00000	1975	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		63124.00000	62136	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1754.00000	1657	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		75734.00000	74778	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		847.00000	782	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.90000	7.88400		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		17816.00000	17118	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		46609.00000	47087	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.82000	7.82900		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		26923.00000	26977	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		51266.00000	50664	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.09000	8.06600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		7480.00000	6753	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10694.00000	11134	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		3333.00000	2882	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		18844.00000	19559	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		14081.00000	13119	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5188.00000	5392	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.01200	7.99000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		9504.00000	8975	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		20966.00000	21480	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.91000	7.91000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		14859.00000	14751	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		22259.00000	22150	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.91000	7.89000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		46020.00000	44508	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1310.00000	1311	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		59214.00000	57691	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		462.00000	451	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		62564.00000	61041	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		348.00000	337	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		65922.00000	64400	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		259.00000	250	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		79340.00000	77823	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		73.00000	68	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.86000	7.83800		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		11233.00000	10512	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		37125.00000	38058	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.79000	7.78400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		18148.00000	17816	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		39675.00000	39791	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.47500	7.46500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		9188.00000	8469	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		32013.00000	32331	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		3333.00000	2940	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		53945.00000	54590	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		916.00000	761	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		80733.00000	81616	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.43500	7.42500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		11452.00000	10938	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		57786.00000	58317	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.38000	7.37000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		21004.00000	20427	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		61460.00000	61937	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			253.34600	253.37600		0.00	0.00	500.00
Total for Derivatives:							11.00	1,904.00

Grand Total: 11.00 1,904.00