

Daily MTM Report

Daily summary for 10/07/2007

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			8.91500	8.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.33000	8.35000			0.00	0.00
R186 On 21/12/2026 Bond			8.06000	8.08000			0.00	0.00
R196 On 28/02/2009 Bond			9.27500	9.29000			0.00	0.00
R201 On 21/12/2014 Bond			8.38500	8.40000			0.00	0.00
R203 On 15/09/2017 Bond			8.25500	8.27500			0.00	0.00
R204 On 21/12/2018 Bond			8.24500	8.27000			0.00	0.00
R206 On 15/01/2014 Bond			8.38500	8.40000			0.00	0.00
R207 On 15/01/2020 Bond			8.19500	8.21500			0.00	0.00
R209 On 31/03/2036 Bond			7.77500	7.79000			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

\$ / R On 17/09/2007 Currency Future			7.06970		7.03510		0.00	10.00	910.00
\$ / R On 14/12/2007 Currency Future			7.15550		7.12070		0.00	1,000.00	6,085.00
\$ / R On 17/03/2008 Currency Future			7.24370		7.20870		0.00	1,000.00	1,500.00
ALBI On 02/08/2007 Index Future			251.92200		251.71400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			4592.00000	4896	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			27452.00000	25676	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.15400		257.94100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			52571.00000	53995	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			13161.00000	12455	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.20700		264.97600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			116457.00000	118424	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			6697.00000	6354	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.16900		108.09800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.86900		252.63300		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			121330.00000	123690	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			258.64500		258.40400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3517.00000	3779	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			69477.00000	67329	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.11400		264.86700		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			30746.00000	31921	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			32076.00000	30781	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.84400		275.84400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.74500		9.75600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.27100		9.29900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49100		8.55700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.33500		9.36700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J203 On 15/09/2017 jSwap			9.11400	9.14500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.00600	9.04800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.94400	8.99000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.84600	9.84600		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.92100	9.92200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5893.00000	5890	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			9.92300	9.92100		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		986.00000	980	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		224.00000	219	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.15200	10.13500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6888.00000	6932	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		0.00000	0	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			10.16000	10.13200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18607.00000	18610	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12199.00000	12134	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.94000	9.93100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13416.00000	13484	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1137.00000	1044	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.88300	9.87900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20786.00000	20795	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4935.00000	4873	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.77400	9.77900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23112.00000	23021	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9171.00000	9171	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.46100	9.48600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11013.00000	10190	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1743.00000	1900	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.40300	9.43000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		21547.00000	20748	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4634.00000	4892	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.32000	9.35200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23069.00000	22245	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9196.00000	9627	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.00900	9.04100		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 02/08/2007 jNote	9.00	Call		6541.00000	5301	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		3893.00000	4721	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.95200	8.98800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10815.00000	9675	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		11595.00000	12792	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.88100	8.92100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12847.00000	11701	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		17979.00000	19441	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.99600	9.00100		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.37600	9.38600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.71300	9.72500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.51500	9.51900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.77600	9.77800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.97100	9.96900		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			247.58100	247.25500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.91000	8.92000		2.93	5.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		5056.00000	5147	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2811.00000	2621	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2295.00000	2323	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5672.00000	5420	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	7.75	Call		0.00000	0	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	7.75	Put		33502.00000	33221	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1807.00000	1825	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6596.00000	6333	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		402.00000	397	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12282.00000	11996	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1397.00000	1406	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7600.00000	7328	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.88500	8.89500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1839.00000	1865	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		18774.00000	18541	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		920.00000	933	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		24509.00000	24262	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		418.00000	423	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		30712.00000	30457	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.80500	8.81500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4975.00000	5027	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		18467.00000	18282	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3409.00000	3445	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		22939.00000	22738	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2250.00000	2274	2.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future	7.75	Put		27861.00000	27648	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.33000	8.35000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		15169.00000	15954	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4850.00000	4251	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		176.00000	184	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		42570.00000	41194	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		25737.00000	26817	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1830.00000	1525	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		0.00000	0	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		79138.00000	77753	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		28670.00000	29806	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1395.00000	1147	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31659.00000	32847	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1029.00000	832	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		44193.00000	45513	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		260.00000	195	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.31500	8.33500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		4528.00000	4736	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		44798.00000	43656	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2128.00000	2235	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		60115.00000	58871	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2128.00000	2235	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		60115.00000	58871	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		890.00000	938	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		76905.00000	75603	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.24500	8.26500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		11390.00000	11737	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		45869.00000	44899	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		7275.00000	7516	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		58930.00000	57854	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4406.00000	4563	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		73530.00000	72371	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.05000	8.07000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		27033.00000	28438	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6713.00000	5828	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		44715.00000	46578	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2407.00000	1982	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		49522.00000	51469	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1813.00000	1471	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		54393.00000	56415	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1319.00000	1052	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		74479.00000	76686	11.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/08/2007 Bond Future	8.75	Put		316.00000	233	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.01000	8.03000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		9140.00000	9548	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		71956.00000	70077	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4393.00000	4608	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		98506.00000	96434	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1865.00000	1963	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		128405.00000	126217	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.95000	7.97000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		29361.00000	30232	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		54886.00000	53469	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		19381.00000	20015	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		74876.00000	73221	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		12050.00000	12481	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		98580.00000	96723	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.24900	9.26400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		77.00000	78	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7506.00000	7291	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		8.00000	7	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11077.00000	10861	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14728.00000	14512	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.09500	9.11100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1892.00000	1941	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6330.00000	6182	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1093.00000	1123	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8619.00000	8453	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		584.00000	600	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11213.00000	11033	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.94000	8.95600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4200.00000	4258	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6232.00000	6132	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3216.00000	3263	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7721.00000	7610	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2405.00000	2442	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9393.00000	9272	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.37500	8.38500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		10628.00000	10846	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4343.00000	4012	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		18742.00000	19108	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1644.00000	1461	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		21030.00000	21428	6.90	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future	8.75	Put		1252.00000	1100	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		23393.00000	23818	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		943.00000	819	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		33318.00000	33818	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		273.00000	225	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.32000	8.33000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4219.00000	4283	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		35962.00000	35490	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2106.00000	2138	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		47915.00000	47409	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		949.00000	962	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		61060.00000	60536	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.22500	8.23500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9790.00000	9913	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		35643.00000	35242	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6347.00000	6431	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		45846.00000	45405	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3912.00000	3966	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		57280.00000	56808	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.23500	8.26500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		18809.00000	20257	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3089.00000	2506	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		29899.00000	31674	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1056.00000	801	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		32873.00000	34703	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		785.00000	585	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35881.00000	37759	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		562.00000	410	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		48224.00000	50212	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		126.00000	83	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.18500	8.21500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3014.00000	3259	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		52299.00000	50538	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.11000	8.14000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		8857.00000	9319	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		52277.00000	50756	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.23000	8.26000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		21662.00000	23093	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4599.00000	3868	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		32801.00000	34590	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1820.00000	1448	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		35821.00000	37678	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 02/08/2007 Bond Future	8.75	Put		1404.00000	1100	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		38908.00000	40824	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1070.00000	825	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		51676.00000	53746	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		320.00000	230	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.18000	8.21000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		7597.00000	7991	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		60010.00000	58261	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.09000	8.12000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		16509.00000	17118	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		61760.00000	60240	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.37500	8.38500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		2879.00000	2930	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9340.00000	8915	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		68.00000	64	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		30933.00000	30453	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		589.00000	585	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		19158.00000	18677	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.31000	8.32000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3377.00000	3432	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		30332.00000	29923	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.21000	8.22000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8142.00000	8249	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		29686.00000	29341	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.18000	8.21000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		22465.00000	24278	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1570.00000	1184	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		35265.00000	37356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		328.00000	221	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38610.00000	40736	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		209.00000	136	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		41977.00000	44128	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		130.00000	82	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		55467.00000	57659	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		15.00000	8	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.13000	8.16000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		3444.00000	3735	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		53164.00000	51268	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.06500	8.09500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		8914.00000	9424	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		53303.00000	51639	8.55	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			7.76000	7.78000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		282.00000	300	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		54863.00000	52922	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		17.00000	17	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		82384.00000	80426	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		111574.00000	109615	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.72000	7.74000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2994.00000	3164	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		81274.00000	79473	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.67000	7.69000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		9382.00000	9751	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		82557.00000	80939	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.81600	249.58100		0.00	0.00	500.00
Total for Derivatives:							2,015.00	11,560.00

Grand Total: 2,015.00 11,560.00