



Daily MTM Report

Daily summary for 10/05/2007

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			7.97000	7.91000			0.00	0.00
R157 On 15/09/2015 Bond			7.60000	7.54000			0.00	0.00
R186 On 21/12/2026 Bond			7.29500	7.24500			0.00	0.00
R196 On 28/02/2009 Bond			8.37500	8.32000			0.00	0.00
R201 On 21/12/2014 Bond			7.65000	7.59500			0.00	0.00
R203 On 15/09/2017 Bond			7.54000	7.48000			0.00	0.00
R204 On 21/12/2018 Bond			7.53000	7.47000			0.00	0.00
R206 On 15/01/2014 Bond			7.65000	7.59500			0.00	0.00
R207 On 15/01/2020 Bond			7.46500	7.40000			0.00	0.00
R209 On 31/03/2036 Bond			7.00000	6.96000			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			262.51200	263.42300		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		96019.00000	87523	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		1789.00000	2403	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.57200	269.49300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		156570.00000	147766	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1640.00000	2046	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.22500	276.15600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		222731.00000	213666	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1171.00000	1416	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.95800	112.23400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			262.97300	263.78850		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		232885.00000	224730	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			268.84250	269.67700		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		65016.00000	59219	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		18246.00000	20794	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.10000	275.95250		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		120556.00000	113495	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		11031.00000	12495	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.56500	281.74800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.83200	8.77000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.34200	8.27400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.77000	7.74200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42300	8.35800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21900	8.16100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.18000	8.12300		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			8.10900	8.05300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.21300	9.21300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.27400	9.27100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4320.00000	4327	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		5.00000	4	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.22100	9.19800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4504.00000	4560	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		55.00000	51	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11400	9.07800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19238.00000	19255	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15394.00000	15320	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.90600	8.86200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6532.00000	6788	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		13606.00000	13058	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.78500	8.72700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11535.00000	11965	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		16520.00000	15889	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.65300	8.58000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		13805.00000	14342	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		21419.00000	20629	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42000	8.35700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		776.00000	952	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36803.00000	34392	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.34400	8.27500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		3998.00000	4559	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		33319.00000	31050	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.26300	8.18800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		5796.00000	6485	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		38723.00000	36321	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.08400	8.02400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		31.00000	49	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66127.00000	61910	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.02500	7.96400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		340.00000	453	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		70724.00000	66499	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.96200	7.90000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		889.00000	1104	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 07/02/2008 jNote	9.00	Put		75781.00000	71561	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.69300	8.69600		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.86100	8.86600		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.12500	9.13000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.01900	9.02100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.13200	9.13500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.24400	9.25000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.11600	9.12200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.19800	9.20500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.36100	260.25700		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.92000	7.86000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		19682.00000	18181	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1265.00000	1506	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24798.00000	23199	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		703.00000	847	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26113.00000	24495	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		604.00000	730	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27438.00000	25804	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		518.00000	628	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32818.00000	31136	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		276.00000	337	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.85500	7.79500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		15381.00000	14551	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		16592.00000	17374	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		18830.00000	17893	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		13336.00000	14011	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		22694.00000	21653	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		10546.00000	11117	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.61500	7.50500		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		23555.00000	22047	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		17554.00000	18746	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		26970.00000	25337	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		14889.00000	15954	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		30642.00000	28887	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		12522.00000	13466	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.56000	7.50000		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.25	Call		7810.00000	6417	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		26346.00000	29353	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		26915.00000	23927	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		8708.00000	10120	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		71898.00000	67716	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		978.00000	1195	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		85014.00000	80733	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		505.00000	623	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		88303.00000	84004	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		427.00000	528	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		91578.00000	87262	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		347.00000	430	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		104679.00000	100317	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		144.00000	181	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.51000	7.45000		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		20850.00000	18568	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		17270.00000	19282	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		20850.00000	18568	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		17270.00000	19282	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		12769.00000	11125	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		27216.00000	29867	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		31411.00000	28511	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		10115.00000	11510	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.45000	7.39500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		28046.00000	25918	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		20744.00000	22447	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		19623.00000	17933	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		29792.00000	31932	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		38264.00000	35717	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		13787.00000	15071	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.24600	7.19000		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		128578.00000	121605	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1128.00000	1379	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		149999.00000	142906	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		562.00000	694	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		155310.00000	148197	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		471.00000	582	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		160581.00000	153448	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		378.00000	469	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		181443.00000	174258	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		150.00000	189	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.20100	7.14300		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		26759.00000	22301	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		13021.00000	16035	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		49362.00000	43246	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4327.00000	5684	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		11409.00000	8911	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		30099.00000	35074	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/02/2008 Bond Future			7.16000	7.10000		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		34240.00000	29487	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		15089.00000	18045	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		56405.00000	50252	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6219.00000	7775	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		82276.00000	75228	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2120.00000	2781	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.20700	8.11000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4424.00000	3598	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2368.00000	2967	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6906.00000	5850	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1192.00000	1561	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9880.00000	8650	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		525.00000	721	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.05800	7.93300		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		16490.00000	15603	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12537.00000	13211	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		18208.00000	17268	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11152.00000	11774	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		20022.00000	19031	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9878.00000	10448	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.91000	7.75200		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		21000.00000	20105	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16028.00000	16714	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		22353.00000	21425	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		14898.00000	15551	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		23754.00000	22793	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		13825.00000	14445	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.59000	7.53000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55373.00000	52066	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		780.00000	956	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65801.00000	62412	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		394.00000	488	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		68418.00000	65015	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		331.00000	411	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		71036.00000	67621	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		278.00000	346	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		81490.00000	78041	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		136.00000	171	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.51000	7.45000		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		16730.00000	14918	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		13889.00000	15486	0.00	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		25098.00000	22802	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		8191.00000	9304	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		10311.00000	9000	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		21772.00000	23869	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.45300	7.37800		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		22260.00000	19951	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		15520.00000	17361	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		30524.00000	27749	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		10138.00000	11513	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		15467.00000	13645	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		22596.00000	24923	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.47800	7.40900		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		76492.00000	71655	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		650.00000	832	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		89291.00000	84368	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		326.00000	421	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		92483.00000	87546	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		273.00000	354	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		95660.00000	90708	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		219.00000	286	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		108308.00000	103318	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		87.00000	116	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.42300	7.35000		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		20785.00000	17632	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		10048.00000	12138	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.37400	7.29800		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		26812.00000	23529	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		12606.00000	14697	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.47500	7.40600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		82725.00000	77672	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1582.00000	1910	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		95885.00000	90690	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		825.00000	1011	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		99192.00000	93972	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		695.00000	855	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		102501.00000	97258	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		584.00000	720	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		115715.00000	110406	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		280.00000	351	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.42400	7.35200		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		21244.00000	17877	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		9857.00000	12050	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/02/2008 Bond Future			7.37800	7.30300		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		26680.00000	23142	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		11735.00000	13920	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.57400	7.50700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17888.00000	15621	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		5752.00000	6849	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27060.00000	24302	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		2628.00000	3234	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37575.00000	34494	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1035.00000	1318	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.50100	7.42800		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		23287.00000	20896	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		7648.00000	8829	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.43300	7.35600		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		28145.00000	25714	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		9629.00000	10850	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.41300	7.34000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		87767.00000	82005	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		177.00000	254	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		101687.00000	95877	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		56.00000	83	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		105137.00000	99320	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		41.00000	62	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		108572.00000	102750	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		30.00000	46	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		122154.00000	116321	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8.00000	13	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.36300	7.28700		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		23974.00000	19957	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		7177.00000	9197	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.31700	7.23900		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		29269.00000	25165	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		8920.00000	10955	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.96000	6.92000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		27484.00000	24767	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		18296.00000	20191	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		45459.00000	41922	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		8484.00000	9560	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14313.00000	12529	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		34331.00000	37159	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.91500	6.87500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 01/11/2007 Bond Future	7.00	Call		21224.00000	18156	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6839.00000	8413	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.87000	6.83000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		27905.00000	24739	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8307.00000	9812	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.84400	260.65100		0.00	0.00	500.00
Total for Derivatives:							0.00	2,008.00
Grand Total:							0.00	2,008.00