



# Daily MTM Report

Daily summary for 11/06/2007

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			8.82500	8.72500			0.00	0.00
R157 On 15/09/2015 Bond			8.21500	8.12500			0.00	0.00
R186 On 21/12/2026 Bond			7.93000	7.83500			0.00	0.00
R196 On 28/02/2009 Bond			9.15000	9.13000			0.00	0.00
R201 On 21/12/2014 Bond			8.28500	8.19500			0.00	0.00
R203 On 15/09/2017 Bond			8.11000	8.02000			0.00	0.00
R204 On 21/12/2018 Bond			8.10500	8.01500			0.00	0.00
R206 On 15/01/2014 Bond			8.28000	8.19000			0.00	0.00
R207 On 15/01/2020 Bond			8.06500	7.97500			0.00	0.00
R209 On 31/03/2036 Bond			7.63000	7.53500			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			215.52300	216.42200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		0.00000	0	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		375780.00000	384770	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			220.78100	221.69400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		0.00000	0	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		323060.00000	332190	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			226.64400	227.55600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		108.00000	73	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		264548.00000	273633	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.67900	108.95400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			254.51100	255.44800		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		149480.00000	140110	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			260.25400	261.21200		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		11183.00000	8500	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		49063.00000	55960	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.69300	267.67450		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		48835.00000	42665	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		22090.00000	25735	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			279.04800	280.18800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.66100	9.56600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.15500	9.07500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55400	8.45400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.23600	9.15000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.99700	8.90800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.93800	8.84600		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			8.87700	8.78100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.57900	9.57100		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.76200	9.74800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5472.00000	5506	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			9.85900	9.85400		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		975.00000	977	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		439.00000	417	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.89700	9.85500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6165.00000	6273	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		5.00000	4	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.89000	9.83100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19265.00000	19244	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13575.00000	13411	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.74600	9.67100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12109.00000	12813	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		4498.00000	3851	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.71200	9.61500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18884.00000	19886	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		7760.00000	7018	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.64800	9.53200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21449.00000	22585	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		11901.00000	10966	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.39900	9.29400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		8635.00000	10803	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		6899.00000	4935	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.34600	9.23600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17769.00000	20398	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		8439.00000	6753	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.27600	9.16200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19664.00000	22153	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		13249.00000	11251	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.88400	8.79400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2847.00000	4376	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		16299.00000	11922	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.83400	8.73900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		5963.00000	7876	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		23049.00000	18699	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.77500	8.67600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7990.00000	10021	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		29238.00000	24714	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.79500	8.80100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.09600	9.10500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.45700	9.46300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.23400	9.23500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.43800	9.43800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.63800	9.64000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.44400	9.44900		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			249.28100	250.46300		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.79500	8.70500		2.93	0.00	1,215.00
R153 On 02/08/2007 Bond Future	8.70	Call		5546.00000	4218	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5687.00000	6902	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		3059.00000	2158	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8878.00000	10519	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		6308.00000	4875	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5036.00000	6145	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		7124.00000	5589	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4440.00000	5448	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		10885.00000	8989	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2579.00000	3226	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.76500	8.67500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3956.00000	3224	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		15153.00000	16773	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2337.00000	1845	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		20187.00000	22047	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1287.00000	981	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		25842.00000	27888	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.69500	8.60500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		7367.00000	6511	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		15869.00000	17156	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		5341.00000	4658	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		19881.00000	21341	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3753.00000	3227	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		24374.00000	25990	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.18500	8.10500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		3963.00000	2651	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		29264.00000	33567	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		233.00000	111	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		62278.00000	67770	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		31663.00000	27058	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4252.00000	5261	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		43159.00000	38083	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2159.00000	2697	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		46173.00000	41012	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1805.00000	2259	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		49193.00000	43954	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1470.00000	1846	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		61630.00000	56178	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		604.00000	766	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.14000	8.06000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		11334.00000	9379	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		32877.00000	36407	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6539.00000	5235	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		45798.00000	49979	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6539.00000	5235	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		45798.00000	49979	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		3468.00000	2676	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		60756.00000	65449	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.08500	8.00500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		19113.00000	16857	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		36335.00000	39421	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		13230.00000	11486	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		47628.00000	51226	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		8768.00000	7482	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		60636.00000	64692	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.90500	7.81500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		55809.00000	46928	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5807.00000	7525	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		74840.00000	65140	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2852.00000	3749	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		79757.00000	69912	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2367.00000	3119	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		84664.00000	74686	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1910.00000	2529	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		104602.00000	94267	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		758.00000	1020	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.86500	7.77500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		21097.00000	17143	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		54273.00000	60900	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		12301.00000	9643	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		76774.00000	84697	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		6554.00000	4935	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		103454.00000	112417	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.81000	7.72000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		46026.00000	40350	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		42485.00000	47389	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		32769.00000	28223	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		59197.00000	65231	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		22226.00000	18769	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		79689.00000	86813	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.08300	9.05900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		972.00000	833	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		5446.00000	5654	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		346.00000	279	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8461.00000	8740	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		98.00000	73	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		11871.00000	12193	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.97900	8.95200		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3041.00000	2867	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5528.00000	5685	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1965.00000	1831	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		7540.00000	7738	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1198.00000	1101	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9876.00000	10111	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.88400	8.85000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5038.00000	4847	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6025.00000	6169	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3965.00000	3799	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7426.00000	7594	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3060.00000	2917	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9002.00000	9196	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.25000	8.17000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		22168.00000	18677	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4000.00000	4951	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		31019.00000	27093	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2038.00000	2554	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		33365.00000	29359	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1704.00000	2139	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35753.00000	31677	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1420.00000	1786	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		45589.00000	41320	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		661.00000	834	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.19000	8.11000		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		8943.00000	7446	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		28790.00000	31639	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		5286.00000	4270	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		39198.00000	42529	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2898.00000	2265	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		51112.00000	54825	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.11000	8.03000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		14969.00000	13208	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		29993.00000	32475	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		10395.00000	9031	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		39065.00000	41944	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6923.00000	5914	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		49461.00000	52696	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.07000	7.99000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		37218.00000	32376	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2681.00000	3360	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		48947.00000	43762	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1286.00000	1624	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		51966.00000	46723	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1061.00000	1340	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		54984.00000	49689	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		849.00000	1075	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		67239.00000	61807	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		324.00000	413	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.01500	7.93500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		8549.00000	6944	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		38899.00000	42752	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.95000	7.87000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		15907.00000	13882	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		41299.00000	44658	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.06000	7.99000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		41314.00000	36865	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4570.00000	5273	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		53038.00000	48264	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2377.00000	2755	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		56092.00000	51259	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1994.00000	2313	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		59183.00000	54298	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1664.00000	1931	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		71803.00000	66773	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		767.00000	889	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.01500	7.94500		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		15607.00000	13685	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		48877.00000	52059	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.95000	7.88000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24900.00000	22719	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		52949.00000	55826	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.23500	8.15500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		10889.00000	8519	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6310.00000	7797	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		5217.00000	3737	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		12746.00000	15124	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		2027.00000	1299	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		21853.00000	24982	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.17000	8.09000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		7505.00000	6210	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		23695.00000	26161	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.08000	8.00000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		12844.00000	11305	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		24377.00000	26493	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.03500	7.94500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		41922.00000	35748	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1363.00000	1929	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		55057.00000	48529	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		457.00000	669	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		58403.00000	51824	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		338.00000	500	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		61759.00000	55140	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		248.00000	369	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		75181.00000	68474	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		64.00000	98	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.98500	7.89500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		9463.00000	7463	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		39632.00000	44333	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.92500	7.83500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		16340.00000	13865	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		41667.00000	45848	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.60500	7.51500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		6764.00000	4300	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		34760.00000	41479	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		2137.00000	1169	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		57920.00000	66135	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		489.00000	223	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		85478.00000	94395	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.57000	7.48000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		9446.00000	7200	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		61500.00000	68482	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.52000	7.43000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		18388.00000	15333	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		65134.00000	71378	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			251.43800	252.36900		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>3,270.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>3,270.00</b>