



Daily MTM Report

Daily summary for 12/06/2007

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			8.76000	8.82500			0.00	0.00
R157 On 15/09/2015 Bond			8.15500	8.21500			0.00	0.00
R186 On 21/12/2026 Bond			7.86500	7.93000			0.00	0.00
R196 On 28/02/2009 Bond			9.11500	9.15000			0.00	0.00
R201 On 21/12/2014 Bond			8.22500	8.28500			0.00	0.00
R203 On 15/09/2017 Bond			8.04000	8.11000			0.00	0.00
R204 On 21/12/2018 Bond			8.03500	8.10500			0.00	0.00
R206 On 15/01/2014 Bond			8.22000	8.28000			0.00	0.00
R207 On 15/01/2020 Bond			8.00000	8.06500			0.00	0.00
R209 On 31/03/2036 Bond			7.56500	7.63000			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			216.21600	215.52300		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		384770.00000	377840	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			221.48100	220.78100		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		332190.00000	325190	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			227.35100	226.64400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		73.00000	92	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		273633.00000	266582	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.91000	108.67900		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.29350	254.51100		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		140110.00000	147935	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			261.05400	260.25400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		8500.00000	10447	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		55960.00000	49907	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.51250	266.69300		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		42665.00000	47555	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		25735.00000	22430	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			278.72300	279.04800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.57100	9.66100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.06200	9.15500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.45100	8.55400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.14200	9.23600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.91000	8.99700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.84000	8.93800		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			8.77000	8.87700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.64600	9.57900		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.75900	9.76200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5506.00000	5498	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			9.79800	9.85900		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		977.00000	920	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		417.00000	445	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.86900	9.89700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6273.00000	6200	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		4.00000	4	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.84100	9.89000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19244.00000	19145	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13411.00000	13432	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.69200	9.74600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12813.00000	12095	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		3851.00000	4105	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.63500	9.71200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19886.00000	18950	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		7018.00000	7467	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.54900	9.64800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22585.00000	21497	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		10966.00000	11646	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.29500	9.39900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10803.00000	8370	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		4935.00000	6596	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.23400	9.34600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		20398.00000	17554	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		6753.00000	8305	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.15600	9.27600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22153.00000	19400	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		11251.00000	13223	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.79400	8.88400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		4376.00000	2621	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		11922.00000	16073	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.73900	8.83400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		7876.00000	5811	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		18699.00000	22897	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.67500	8.77500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10021.00000	7851	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		24714.00000	29167	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.79700	8.79500		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.11900	9.09600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.50900	9.45700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.26700	9.23400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.46900	9.43800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.66200	9.63800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.45500	9.44400		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.38900	249.28100		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.73500	8.79500		2.93	77.00	1,140.00
R153 On 02/08/2007 Bond Future	8.80	Call		5589.00000	6436	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5448.00000	4601	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		4218.00000	4926	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6902.00000	5915	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		2158.00000	2602	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10519.00000	9269	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		4875.00000	5652	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6145.00000	5228	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		8989.00000	10097	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3226.00000	2639	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.70500	8.76500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		3224.00000	3627	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		16773.00000	15608	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1845.00000	2105	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		22047.00000	20740	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		981.00000	1136	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		27888.00000	26475	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.63500	8.69500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		6511.00000	7010	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		17156.00000	16226	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4658.00000	5047	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		21341.00000	20302	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3227.00000	3520	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		25990.00000	24856	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.12500	8.18500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		27058.00000	30179	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5261.00000	4174	6.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	7.75	Call		2651.00000	3331	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		33567.00000	30039	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		111.00000	157	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		67770.00000	63609	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		38083.00000	41655	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2697.00000	2062	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		41012.00000	44671	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2259.00000	1710	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		43954.00000	47697	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1846.00000	1381	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		56178.00000	60164	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		766.00000	545	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.08000	8.14000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		9379.00000	10616	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		36407.00000	33534	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5235.00000	6027	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		49979.00000	46661	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5235.00000	6027	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		49979.00000	46661	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		2676.00000	3136	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		65449.00000	61797	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.02500	8.08500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		16857.00000	18359	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		39421.00000	36920	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		11486.00000	12621	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		51226.00000	48357	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		7482.00000	8299	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		64692.00000	61505	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.83500	7.90500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		46928.00000	53310	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7525.00000	5676	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		65140.00000	72328	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3749.00000	2706	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		69912.00000	77250	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3119.00000	2227	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		74686.00000	82168	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2529.00000	1781	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		94267.00000	102155	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1020.00000	677	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.79500	7.86500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		17143.00000	19797	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		60900.00000	55336	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		9643.00000	11361	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		84697.00000	78197	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		4935.00000	5939	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		112417.00000	105202	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.74000	7.81000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		40350.00000	44421	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		47389.00000	43242	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		28223.00000	31422	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		65231.00000	60212	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		18769.00000	21151	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		86813.00000	80977	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.04300	9.08300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		833.00000	952	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		5654.00000	5196	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		279.00000	326	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		8740.00000	8210	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		73.00000	87	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		12193.00000	11629	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.90800	8.97900		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		2867.00000	3211	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5685.00000	5157	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1831.00000	2080	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		7738.00000	7115	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1101.00000	1270	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		10111.00000	9407	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.78100	8.88400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4847.00000	5322	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6169.00000	5628	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3799.00000	4202	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7594.00000	6982	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2917.00000	3252	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9196.00000	8514	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.19000	8.25000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		18677.00000	21014	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4951.00000	3959	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		27093.00000	29833	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2554.00000	1965	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		29359.00000	32179	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2139.00000	1630	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		31677.00000	34568	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1786.00000	1348	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		41320.00000	44420	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		834.00000	605	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.13000	8.19000		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		7446.00000	8382	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		31639.00000	29318	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4270.00000	4880	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		42529.00000	39881	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		2265.00000	2628	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		54825.00000	51931	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.05000	8.11000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		13208.00000	14377	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		32475.00000	30464	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		9031.00000	9916	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		41944.00000	39649	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		5914.00000	6553	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		52696.00000	50154	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.01000	8.07000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		32376.00000	35746	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3360.00000	2593	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		43762.00000	47480	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1624.00000	1204	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		46723.00000	50505	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1340.00000	984	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		49689.00000	53531	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1075.00000	779	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		61807.00000	65816	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		413.00000	284	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.95500	8.01500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		6944.00000	7940	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		42752.00000	39659	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.89000	7.95000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		13882.00000	15219	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		44658.00000	41960	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.00000	8.06000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		36865.00000	40283	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5273.00000	4277	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		48264.00000	52081	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2755.00000	2158	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		51259.00000	55155	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2313.00000	1794	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		54298.00000	58265	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1931.00000	1484	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		66773.00000	70955	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		889.00000	657	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.95500	8.01500		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		13685.00000	15000	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		52059.00000	49000	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.89000	7.95000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		22719.00000	24320	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		55826.00000	53094	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.17500	8.23500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		8519.00000	10021	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7797.00000	6408	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		3737.00000	4585	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15124.00000	13080	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		1299.00000	1668	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		24982.00000	22459	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.11000	8.17000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		6210.00000	7025	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		26161.00000	24157	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.02000	8.08000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		11305.00000	12332	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		26493.00000	24779	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.97500	8.03500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		35748.00000	39684	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1929.00000	1379	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		48529.00000	52792	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		669.00000	445	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		51824.00000	56138	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		500.00000	326	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		55140.00000	59494	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		369.00000	236	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		68474.00000	72920	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		98.00000	58	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.92500	7.98500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		7463.00000	8577	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		44333.00000	40987	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.86500	7.92500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		13865.00000	15330	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		45848.00000	42882	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.53500	7.60500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		4300.00000	5734	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		41479.00000	35785	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1169.00000	1663	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		66135.00000	59501	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		223.00000	340	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		94395.00000	87383	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.50000	7.57000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		7200.00000	8668	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		68482.00000	62786	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.45000	7.52000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		15333.00000	17452	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		71378.00000	66278	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			252.21900	251.43800		0.00	0.00	500.00
Total for Derivatives:							77.00	3,195.00

Grand Total: **77.00** **3,195.00**