



# Daily MTM Report

Daily summary for 08/06/2007

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			8.72500	8.62000			0.00	0.00
R157 On 15/09/2015 Bond			8.12500	8.09000			0.00	0.00
R186 On 21/12/2026 Bond			7.83500	7.81500			0.00	0.00
R196 On 28/02/2009 Bond			9.13000	9.02500			0.00	0.00
R201 On 21/12/2014 Bond			8.19500	8.16000			0.00	0.00
R203 On 15/09/2017 Bond			8.02000	7.99000			0.00	0.00
R204 On 21/12/2018 Bond			8.01500	7.98500			0.00	0.00
R206 On 15/01/2014 Bond			8.19000	8.15000			0.00	0.00
R207 On 15/01/2020 Bond			7.97500	7.94500			0.00	0.00
R209 On 31/03/2036 Bond			7.53500	7.52000			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			216.42200	233.43000		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		205700.00000	375780	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			221.69400	239.05000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		838.00000	0	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		150338.00000	323060	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			227.55600	245.30300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		11233.00000	108	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		98203.00000	264548	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.95400	109.13400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			255.44800	255.81500		3.89	0.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		153150.00000	149480	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			261.21200	261.58700		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		12360.00000	11183	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		46490.00000	49063	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.67450	268.05850		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		51352.00000	48835	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		20767.00000	22090	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			280.18800	280.77100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.56600	9.42100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.07500	8.92000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.45400	8.33700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.15000	8.99900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.90800	8.77300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.84600	8.72600		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			8.78100	8.66600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.57100	9.42400		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.74800	9.63600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5200.00000	5472	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			9.85400	9.68500		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		852.00000	975	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		529.00000	439	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.85500	9.74500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5881.00000	6165	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		7.00000	5	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.83100	9.71400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19142.00000	19265	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13737.00000	13575	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.67100	9.53500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10643.00000	12109	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		5484.00000	4498	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.61500	9.46600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17272.00000	18884	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		8832.00000	7760	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.53200	9.36800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19807.00000	21449	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		13193.00000	11901	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.29400	9.11700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5477.00000	8635	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		10752.00000	6899	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.23600	9.05500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		13765.00000	17769	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		11584.00000	8439	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.16200	8.97700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		15894.00000	19664	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		16812.00000	13249	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.79400	8.65500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1242.00000	2847	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		23923.00000	16299	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.73900	8.60200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3756.00000	5963	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		29987.00000	23049	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.67600	8.54000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5640.00000	7990	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		36015.00000	29238	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.80100	8.71500		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.10500	8.97100		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.46300	9.33400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.23500	9.17300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.43800	9.36900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.64000	9.55200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.44900	9.37300		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			250.46300	250.74600		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.70500	8.61500		2.93	0.00	1,215.00
R153 On 02/08/2007 Bond Future	8.70	Call		6958.00000	5546	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4550.00000	5687	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		4058.00000	3059	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7327.00000	8878	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		7820.00000	6308	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		3998.00000	5036	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		8732.00000	7124	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		3498.00000	4440	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		12828.00000	10885	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1972.00000	2579	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.67500	8.58500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		4739.00000	3956	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		13576.00000	15153	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2873.00000	2337	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		18364.00000	20187	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1627.00000	1287	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		23822.00000	25842	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.60500	8.51500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		8247.00000	7367	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		14602.00000	15869	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		6047.00000	5341	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		18440.00000	19881	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		4300.00000	3753	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		22774.00000	24374	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.10500	8.08500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		4369.00000	3963	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		28263.00000	29264	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		280.00000	233	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		60916.00000	62278	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		32871.00000	31663	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4052.00000	4252	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		44466.00000	43159	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2057.00000	2159	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		47496.00000	46173	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1721.00000	1805	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		50532.00000	49193	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1401.00000	1470	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		63010.00000	61630	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		576.00000	604	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.06000	8.04000		6.00	3.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		11877.00000	11334	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		32045.00000	32877	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6911.00000	6539	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		44795.00000	45798	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6911.00000	6539	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		44795.00000	45798	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		3700.00000	3468	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		59612.00000	60756	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.00500	7.98500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		19719.00000	19113	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		35601.00000	36335	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		13705.00000	13230	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		46763.00000	47628	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		9123.00000	8768	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		59651.00000	60636	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.81500	7.80500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		56918.00000	55809	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5731.00000	5807	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		76002.00000	74840	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2828.00000	2852	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		80926.00000	79757	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2350.00000	2367	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		85839.00000	84664	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1899.00000	1910	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		105788.00000	104602	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		758.00000	758	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.77500	7.76500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		21647.00000	21097	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		53638.00000	54273	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		12689.00000	12301	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		75978.00000	76774	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		6803.00000	6554	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		102520.00000	103454	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.72000	7.71000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		46746.00000	46026	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		42021.00000	42485	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		33362.00000	32769	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		58606.00000	59197	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		22691.00000	22226	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		78970.00000	79689	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.05900	8.95700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		1415.00000	972	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		4416.00000	5446	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		556.00000	346	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		7197.00000	8461	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		176.00000	98	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		10475.00000	11871	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.95200	8.85000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3597.00000	3041	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4829.00000	5528	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2379.00000	1965	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6700.00000	7540	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1488.00000	1198	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		8912.00000	9876	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.85000	8.74200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5571.00000	5038	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5492.00000	6025	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4423.00000	3965	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6817.00000	7426	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3444.00000	3060	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8321.00000	9002	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.17000	8.15000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		23091.00000	22168	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3809.00000	4000	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		32034.00000	31019	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1939.00000	2038	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34397.00000	33365	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1621.00000	1704	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		36799.00000	35753	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1352.00000	1420	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		46672.00000	45589	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		630.00000	661	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.11000	8.09000		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		9359.00000	8943	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		28116.00000	28790	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		5575.00000	5286	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		38397.00000	39198	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		3084.00000	2898	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		50208.00000	51112	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.03000	8.01000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		15443.00000	14969	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		29403.00000	29993	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		10767.00000	10395	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		38373.00000	39065	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		7202.00000	6923	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		48676.00000	49461	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.99000	7.98000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		37880.00000	37218	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2650.00000	2681	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		49632.00000	48947	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1278.00000	1286	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		52654.00000	51966	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1056.00000	1061	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		55674.00000	54984	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		846.00000	849	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		67934.00000	67239	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		325.00000	324	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.93500	7.92500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		8802.00000	8549	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		38468.00000	38899	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.87000	7.86000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		16206.00000	15907	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		40921.00000	41299	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.99000	7.97000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		42625.00000	41314	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4402.00000	4570	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		54429.00000	53038	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2289.00000	2377	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		57498.00000	56092	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1920.00000	1994	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		60601.00000	59183	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1603.00000	1664	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		73255.00000	71803	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		740.00000	767	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.94500	7.92500		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		16199.00000	15607	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		48004.00000	48877	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.88000	7.86000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		25558.00000	24900	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		52155.00000	52949	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.15500	8.13500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		11542.00000	10889	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5996.00000	6310	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		5652.00000	5217	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		12214.00000	12746	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		2259.00000	2027	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		21117.00000	21853	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.09000	8.07000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		7866.00000	7505	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		23112.00000	23695	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.00000	7.98000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		13258.00000	12844	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		23874.00000	24377	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.94500	7.93500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		42654.00000	41922	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1342.00000	1363	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		55806.00000	55057	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		452.00000	457	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		59154.00000	58403	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		336.00000	338	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		62511.00000	61759	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		247.00000	248	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		75934.00000	75181	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		65.00000	64	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.89500	7.88500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		9748.00000	9463	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		39168.00000	39632	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.83500	7.82500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		16668.00000	16340	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		41251.00000	41667	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.51500	7.51500		12.56	15.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		6891.00000	6764	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		34887.00000	34760	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		2209.00000	2137	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		57992.00000	57920	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		516.00000	489	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		85505.00000	85478	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.48000	7.48000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		9519.00000	9446	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		61574.00000	61500	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.43000	7.43000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		18455.00000	18388	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		65201.00000	65134	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			252.36900	252.72900		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>18.00</b>	<b>3,270.00</b>

**Grand Total:** **18.00** **3,270.00**