



Daily MTM Report

Daily summary for 12/07/2007

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			8.96500	8.95000			0.00	0.00
R157 On 15/09/2015 Bond			8.39500	8.38000			0.00	0.00
R186 On 21/12/2026 Bond			8.14000	8.12500			0.00	0.00
R196 On 28/02/2009 Bond			9.31500	9.30500			0.00	0.00
R201 On 21/12/2014 Bond			8.44500	8.43000			0.00	0.00
R203 On 15/09/2017 Bond			8.32500	8.30500			0.00	0.00
R204 On 21/12/2018 Bond			8.31500	8.29500			0.00	0.00
R206 On 15/01/2014 Bond			8.44500	8.43000			0.00	0.00
R207 On 15/01/2020 Bond			8.26000	8.24500			0.00	0.00
R209 On 31/03/2036 Bond			7.86000	7.84500			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			7.03500		7.09440		0.00	0.00	1,930.00
\$ / R On 14/12/2007 Currency Future			7.12240		7.18120		0.00	0.00	8,085.00
\$ / R On 17/03/2008 Currency Future			7.21100		7.27080		0.00	0.00	3,000.00
ALBI On 02/08/2007 Index Future			250.91800		251.12900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			2968.00000	2438	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			31678.00000	33258	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.12900		257.34300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			48168.00000	46597	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			14738.00000	15307	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.16900		264.39000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			111289.00000	109342	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7389.00000	7652	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.88800		107.92700		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.94200		252.07100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			115710.00000	114420	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			257.69600		257.82800		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			2758.00000	2580	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			74478.00000	75620	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.21500		264.35000		3.89	0.00	55.00
GOVI On 07/02/2008 jGovi	265.00	Call			28086.00000	27379	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			34586.00000	35229	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.97700		275.96800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.79000		9.79600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.33900		9.33900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.57300		8.57300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40800		9.40600		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			9.18400	9.18400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08400	9.08100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.02000	9.01600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.85000	9.84600		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.92500	9.92200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5893.00000	5900	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			9.93200	9.92600		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		986.00000	982	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		210.00000	205	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.17400	10.17200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6984.00000	6989	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			10.18400	10.18300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18605.00000	18571	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12075.00000	12037	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.97500	9.97300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13922.00000	13890	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		890.00000	823	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.92700	9.92800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21332.00000	21278	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4605.00000	4570	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.82700	9.83000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23626.00000	23558	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8780.00000	8766	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.52200	9.52000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11897.00000	11884	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1300.00000	1209	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.46800	9.46700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		22522.00000	22512	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4172.00000	4123	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.38900	9.39000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23956.00000	23898	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8601.00000	8582	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.08100	9.08100		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		7936.00000	7834	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		2710.00000	2607	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.02900	9.02800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		12016.00000	12001	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		10207.00000	10127	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.96100	8.96000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13922.00000	13917	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16518.00000	16447	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.98800	8.99200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.36000	9.36700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.69400	9.70200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.50500	9.50900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.76500	9.77000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.95900	9.96500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.29400	246.40500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.96000	8.95000		2.93	3.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		4409.00000	4169	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3007.00000	3048	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		1861.00000	1700	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6081.00000	6201	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		34344.00000	34625	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1432.00000	1294	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7064.00000	7206	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		273.00000	229	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12996.00000	13232	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1079.00000	963	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8124.00000	8288	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.95000	8.92500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1659.00000	1531	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19374.00000	19895	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		813.00000	740	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25182.00000	25758	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		362.00000	324	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31435.00000	32047	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.88000	8.84500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4720.00000	4460	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		18922.00000	19490	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3212.00000	3016	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		23453.00000	24085	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2105.00000	1963	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		28426.00000	29113	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.39000	8.38000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		13437.00000	12804	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5191.00000	5248	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		99.00000	75	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		44566.00000	45232	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		23748.00000	23044	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1913.00000	1899	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		81210.00000	81900	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		26648.00000	25939	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1446.00000	1426	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		29615.00000	28903	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1057.00000	1035	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		42115.00000	41411	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		254.00000	239	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.38000	8.36500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		4058.00000	3836	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		46350.00000	47137	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1865.00000	1742	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		61872.00000	62759	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1865.00000	1742	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		61872.00000	62759	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		760.00000	701	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		78796.00000	79746	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.33000	8.29500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		10714.00000	10022	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		47164.00000	48768	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6784.00000	6293	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		60410.00000	62214	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4069.00000	3740	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		75166.00000	77132	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.13000	8.12000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		22542.00000	21493	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7917.00000	8003	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		39445.00000	38287	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2834.00000	2810	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		44140.00000	42974	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2127.00000	2095	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		48921.00000	47752	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1543.00000	1509	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		68828.00000	67672	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		361.00000	340	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.09000	8.08000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		7784.00000	7477	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		76289.00000	77115	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		3628.00000	3453	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		103430.00000	104388	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1487.00000	1400	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		133717.00000	134763	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.03500	8.02000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		26864.00000	26107	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		58084.00000	59027	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		17508.00000	16939	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		78696.00000	79829	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		10732.00000	10332	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		102956.00000	104257	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.29500	9.28400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		51.00000	40	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7768.00000	7915	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4.00000	3	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11361.00000	11518	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		15015.00000	15173	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.14800	9.13400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1776.00000	1710	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6495.00000	6601	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1012.00000	967	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8820.00000	8947	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		533.00000	505	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11443.00000	11587	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.00100	8.98200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4065.00000	3973	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6352.00000	6447	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3101.00000	3023	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7861.00000	7971	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2310.00000	2246	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9553.00000	9676	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.43000	8.41500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		9311.00000	8666	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4671.00000	4847	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		17187.00000	16412	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1733.00000	1779	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		19444.00000	18651	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		1309.00000	1338	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		21783.00000	20979	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		977.00000	994	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		31669.00000	30846	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		269.00000	266	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.37500	8.36000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		3810.00000	3615	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37162.00000	37771	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1864.00000	1750	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		49282.00000	49971	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		821.00000	762	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		62541.00000	63285	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.28500	8.26500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9225.00000	8874	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36651.00000	37347	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		5932.00000	5676	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		47003.00000	47795	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3623.00000	3447	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58563.00000	59434	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.31000	8.29500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		16982.00000	16076	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3287.00000	3392	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		27907.00000	26912	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1089.00000	1104	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		30864.00000	29860	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		801.00000	807	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		33860.00000	32851	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		567.00000	568	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		46193.00000	45178	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		119.00000	115	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.26000	8.24500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2667.00000	2504	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		53953.00000	54790	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.19000	8.17000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		8282.00000	7927	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		53679.00000	54640	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.30000	8.29000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		19700.00000	18978	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4791.00000	4787	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		30675.00000	29921	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1849.00000	1812	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		33676.00000	32922	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		1413.00000	1376	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		36750.00000	35998	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1067.00000	1032	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		49504.00000	48768	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		304.00000	284	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.25500	8.24000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		6986.00000	6693	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		61536.00000	62308	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.24000	8.15000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		15709.00000	13790	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		63083.00000	67497	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.43000	8.41500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		2246.00000	1957	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10136.00000	10559	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		35.00000	24	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		32329.00000	33032	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		389.00000	308	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		20386.00000	21018	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.36500	8.35000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3036.00000	2874	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31385.00000	31919	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.25500	8.25000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7660.00000	7558	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30559.00000	30684	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.25000	8.24000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		20407.00000	19687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1703.00000	1712	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		33087.00000	32348	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		341.00000	332	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		36424.00000	35686	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		214.00000	206	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39786.00000	39051	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		131.00000	124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		53275.00000	52544	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		14.00000	12	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.20500	8.19000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		3044.00000	2856	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		54943.00000	55843	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.14000	8.12500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		8294.00000	7995	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		54849.00000	55631	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			7.85000	7.85000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		103.00000	86	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		61481.00000	61464	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		4.00000	3	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		89169.00000	89168	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		118371.00000	118371	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.81500	7.81000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2240.00000	2159	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		87360.00000	87763	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.76500	7.76000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		7910.00000	7768	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		87977.00000	88324	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.89100	249.01800		0.00	0.00	500.00
Total for Derivatives:							3.00	16,213.00

Grand Total: 3.00 16,213.00