



# Daily MTM Report

Daily summary for 04/07/2007

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			8.89000	8.92500			0.00	0.00
R157 On 15/09/2015 Bond			8.33000	8.34000			0.00	0.00
R186 On 21/12/2026 Bond			8.12000	8.12500			0.00	0.00
R196 On 28/02/2009 Bond			9.27500	9.30500			0.00	0.00
R201 On 21/12/2014 Bond			8.41000	8.42500			0.00	0.00
R203 On 15/09/2017 Bond			8.25500	8.26000			0.00	0.00
R204 On 21/12/2018 Bond			8.25500	8.26000			0.00	0.00
R206 On 15/01/2014 Bond			8.41000	8.42000			0.00	0.00
R207 On 15/01/2020 Bond			8.19500	8.20000			0.00	0.00
R209 On 31/03/2036 Bond			7.83000	7.84000			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

\$ / R On 17/09/2007 Currency Future			7.03190		7.04180		0.00	0.00	711.00
\$ / R On 14/12/2007 Currency Future			7.11760		7.12880		0.00	0.00	1,585.00
\$ / R On 17/03/2008 Currency Future			7.20530		7.21790		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.64100		251.61800		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			5562.00000	5426	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			29382.00000	29016	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.85400		257.82600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			52397.00000	52488	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			14137.00000	13948	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.82300		264.79400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			115185.00000	115384	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7245.00000	7154	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.09800		108.07200		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.55300		252.49900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			119990.00000	120530	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			258.32400		258.26900		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3648.00000	3668	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			70958.00000	70428	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.78450		264.72750		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			30494.00000	30703	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			33219.00000	32858	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.66400		275.60400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.73000		9.74300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.28900		9.28600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.54600		8.55500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.35100		9.35300		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			9.12600	9.12200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.02200	9.02700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.96500	8.97400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				9.80800		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.90300	9.89500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5827.00000	5847	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			9.90100	9.89700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		970.00000	976	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		271.00000	262	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.05200	10.05200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6673.00000	6673	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1.00000	1	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			10.04300	10.04300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18703.00000	18667	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12498.00000	12464	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.90600	9.91100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13528.00000	13389	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1605.00000	1556	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.85200	9.85900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20781.00000	20652	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5284.00000	5281	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.76100	9.77000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23209.00000	23075	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9427.00000	9453	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.45700	9.47400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11145.00000	10583	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2342.00000	2447	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.40100	9.41800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		21453.00000	20942	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		5005.00000	5158	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.32800	9.34500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23094.00000	22643	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9494.00000	9709	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.02200	9.01700		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		6281.00000	6358	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		5183.00000	4937	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.96600	8.96300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10337.00000	10379	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		12739.00000	12587	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89900	8.89800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12411.00000	12404	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		19041.00000	18969	0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.02200	9.02700		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.41800	9.42400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.75600	9.75900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.53200	9.53000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.79100	9.78500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.98600	9.97600		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			247.02900	246.96500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.89000	8.93000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		5334.00000	5934	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3371.00000	2846	3.22	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		33783.00000	32659	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2607.00000	2973	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6266.00000	5507	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		2108.00000	2419	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7178.00000	6365	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		567.00000	673	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12728.00000	11709	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1678.00000	1938	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8162.00000	7298	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.88500	8.92500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1823.00000	1995	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19538.00000	18670	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		925.00000	1022	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25294.00000	24351	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		428.00000	478	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31502.00000	30512	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.84500	8.88500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4610.00000	4866	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19758.00000	19068	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3149.00000	3338	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24335.00000	23579	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2073.00000	2208	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		29340.00000	28529	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.32000	8.33000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		17076.00000	17399	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5373.00000	5003	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		396.00000	390	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		41406.00000	40707	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		27568.00000	28046	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2276.00000	2061	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		1.00000	1	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		77755.00000	77062	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		30457.00000	30967	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1798.00000	1615	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		33395.00000	33936	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1380.00000	1229	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		45740.00000	46371	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		423.00000	361	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.27000	8.28000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		5610.00000	5703	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		42163.00000	41579	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2769.00000	2815	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		57039.00000	56407	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2769.00000	2815	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		57039.00000	56407	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1226.00000	1245	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		73523.00000	72866	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.22500	8.23500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		12296.00000	12452	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		44799.00000	44296	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		7962.00000	8068	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		57641.00000	57087	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4897.00000	4965	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		72046.00000	71454	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.10000	8.11000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		25467.00000	25965	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9706.00000	9067	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		41899.00000	42658	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4152.00000	3773	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		46438.00000	47253	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3289.00000	2966	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		51049.00000	51917	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2535.00000	2266	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		70396.00000	71421	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		793.00000	680	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.06000	8.07000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		8739.00000	8883	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		76109.00000	75117	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4240.00000	4310	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		102908.00000	101841	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1827.00000	1855	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		132922.00000	131814	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.00500	8.01500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		27817.00000	28183	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		58469.00000	57698	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		18323.00000	18579	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		78944.00000	78064	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		11379.00000	11547	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		103035.00000	102067	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.24200	9.27200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		125.00000	143	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7669.00000	7255	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		18.00000	20	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11202.00000	10773	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2.00000	2	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14844.00000	14412	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.09200	9.12900		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1907.00000	2039	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6565.00000	6244	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1115.00000	1201	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8862.00000	8495	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		605.00000	657	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11455.00000	11053	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.94000	8.98500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4147.00000	4330	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6464.00000	6203	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3180.00000	3331	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7970.00000	7678	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2384.00000	2505	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9657.00000	9335	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.39000	8.41000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		10570.00000	11115	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5656.00000	5105	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		18217.00000	18993	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2489.00000	2169	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		20390.00000	21214	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		1982.00000	1710	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		22646.00000	23513	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1566.00000	1337	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		32236.00000	33229	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		561.00000	459	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.33000	8.35000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4271.00000	4448	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37087.00000	36191	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2169.00000	2266	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		49050.00000	48075	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		999.00000	1047	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		62183.00000	61158	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.25000	8.27000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9471.00000	9751	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37159.00000	36391	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6148.00000	6345	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		47481.00000	46631	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3798.00000	3929	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		59000.00000	58084	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.24000	8.24000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		20910.00000	20782	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3499.00000	3370	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31900.00000	31821	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1365.00000	1286	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		34836.00000	34768	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1056.00000	988	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		37801.00000	37745	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		791.00000	735	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		50009.00000	49986	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		218.00000	196	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.18500	8.18500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3568.00000	3524	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		50846.00000	50802	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.11500	8.11500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		9556.00000	9510	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		51324.00000	51278	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.24000	8.24000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		23809.00000	23634	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5306.00000	5131	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		34769.00000	34650	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2349.00000	2230	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		37731.00000	37627	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		1873.00000	1769	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		40759.00000	40669	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1481.00000	1390	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		53321.00000	53276	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		526.00000	481	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.19000	8.19000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		8402.00000	8321	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		59387.00000	59306	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.13000	8.13000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		16706.00000	16637	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62665.00000	62596	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.39000	8.40000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		3232.00000	3295	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10408.00000	9994	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		127.00000	124	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		31707.00000	31227	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		804.00000	808	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		20088.00000	19615	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.32000	8.33000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3506.00000	3563	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		30927.00000	30519	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.23000	8.24000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8067.00000	8173	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30515.00000	30169	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.16500	8.17500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		25208.00000	25753	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1747.00000	1558	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		37940.00000	38608	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		437.00000	371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		41262.00000	41948	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		295.00000	246	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		44608.00000	45308	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		195.00000	160	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		58048.00000	58776	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		31.00000	23	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.12500	8.13500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		4013.00000	4086	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		51912.00000	51255	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.06500	8.07500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9562.00000	9706	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		52502.00000	51921	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			7.81500	7.82500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		368.00000	363	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		59330.00000	58354	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		32.00000	30	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		86780.00000	85808	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		1.00000	1	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		115955.00000	114985	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.77500	7.78500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2807.00000	2862	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		85494.00000	84573	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.72500	7.73500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		8800.00000	8943	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		86415.00000	85575	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.49800	249.44400		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>5,859.00</b>

**Grand Total:** 0.00 5,859.00