

# Daily MTM Report

Daily summary for 05/07/2007

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			8.91000	8.89000			0.00	0.00
R157 On 15/09/2015 Bond			8.36500	8.33000			0.00	0.00
R186 On 21/12/2026 Bond			8.11000	8.12000			0.00	0.00
R196 On 28/02/2009 Bond			9.29500	9.27500			0.00	0.00
R201 On 21/12/2014 Bond			8.43500	8.41000			0.00	0.00
R203 On 15/09/2017 Bond			8.29000	8.25500			0.00	0.00
R204 On 21/12/2018 Bond			8.28500	8.25500			0.00	0.00
R206 On 15/01/2014 Bond			8.43500	8.41000			0.00	0.00
R207 On 15/01/2020 Bond			8.22500	8.19500			0.00	0.00
R209 On 31/03/2036 Bond			7.81500	7.83000			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			7.08140		7.03190		0.00	203.00	910.00
\$ / R On 14/12/2007 Currency Future			7.16720		7.11760		0.00	1,500.00	3,085.00
\$ / R On 17/03/2008 Currency Future			7.25500		7.20530		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.40600		251.64100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			5426.00000	4660	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			29016.00000	30600	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.62000		257.85400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			52488.00000	50742	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			13948.00000	14542	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.61500		264.82300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			115384.00000	113539	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7154.00000	7389	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.01000		108.09800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.35850		252.55300		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			120530.00000	118585	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			258.12450		258.32400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3668.00000	3371	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			70428.00000	72126	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.58000		264.78450		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			30703.00000	29627	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			32858.00000	33827	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.67000		275.66400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.74800		9.73000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.30900		9.28900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55500		8.54600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.36800		9.35100		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			9.14700	9.12600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.04800	9.02200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.99000	8.96500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.81300	0.00000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.91100	9.90300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5847.00000	5866	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			9.92600	9.90100		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		976.00000	988	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		262.00000	250	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.10000	10.05200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6673.00000	6797	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			10.06000	10.04300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18667.00000	18652	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12464.00000	12413	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.89800	9.90600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13389.00000	13205	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1556.00000	1517	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.85100	9.85200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20652.00000	20599	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5281.00000	5245	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.76100	9.76100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23075.00000	23043	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9453.00000	9419	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.47100	9.45700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10583.00000	10899	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2447.00000	2215	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.41600	9.40100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		20942.00000	21317	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		5158.00000	4948	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.33900	9.32800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22643.00000	22880	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9709.00000	9515	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.04300	9.02200		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		6358.00000	7017	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		4937.00000	4239	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.98900	8.96600		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10379.00000	11039	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		12587.00000	11755	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.92200	8.89900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12404.00000	13017	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		18969.00000	18085	0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.01600	9.02200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.40600	9.41800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.74000	9.75600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.52500	9.53200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.78600	9.79100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.98200	9.98600		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.88200	247.02900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.91000	8.89000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	8.80	Call		2973.00000	2683	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5507.00000	5780	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		5934.00000	5522	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2846.00000	2996	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		32659.00000	33221	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		2419.00000	2162	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6365.00000	6670	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		673.00000	566	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		11709.00000	12165	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1938.00000	1715	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7298.00000	7637	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.88500	8.88500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1995.00000	1973	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		18670.00000	18649	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1022.00000	1007	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		24351.00000	24336	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		478.00000	469	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		30512.00000	30503	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.80500	8.84500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4866.00000	5133	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19068.00000	18388	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3338.00000	3538	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		23579.00000	22831	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2208.00000	2350	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		28529.00000	27724	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.36000	8.32000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		17399.00000	15374	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5003.00000	5747	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		390.00000	260	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		40707.00000	43345	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		28046.00000	25619	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2061.00000	2403	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		77062.00000	79829	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		30967.00000	28472	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1615.00000	1889	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		33936.00000	31381	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1229.00000	1442	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		46371.00000	43671	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		361.00000	429	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.34500	8.27000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		5703.00000	4607	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		41579.00000	45551	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2815.00000	2196	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		56407.00000	60856	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2815.00000	2196	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		56407.00000	60856	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1245.00000	935	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		72866.00000	77623	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.27500	8.22500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		12452.00000	11394	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		44296.00000	46531	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		8068.00000	7303	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		57087.00000	59615	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4965.00000	4442	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		71454.00000	74224	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.10000	8.10000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		25965.00000	25709	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9067.00000	8811	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		42658.00000	42477	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3773.00000	3593	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		47253.00000	47094	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2966.00000	2807	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		51917.00000	51781	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2266.00000	2130	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		71421.00000	71360	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		680.00000	620	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.06000	8.06000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		8883.00000	8791	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		75117.00000	75025	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4310.00000	4246	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		101841.00000	101778	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1855.00000	1818	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		131814.00000	131777	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.00000	8.00500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		28183.00000	28322	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		57698.00000	57269	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		18579.00000	18668	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		78064.00000	77584	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		11547.00000	11598	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		102067.00000	101549	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.26500	9.24200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		143.00000	112	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7255.00000	7555	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		20.00000	14	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		10773.00000	11098	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2.00000	1	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14412.00000	14743	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.12000	9.09200		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		2039.00000	1914	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6244.00000	6462	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1201.00000	1115	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8495.00000	8752	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		657.00000	603	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11053.00000	11342	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.97400	8.94000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4330.00000	4170	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6203.00000	6379	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3331.00000	3197	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7678.00000	7879	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2505.00000	2395	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9335.00000	9559	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.40500	8.39000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		11115.00000	10478	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5105.00000	5290	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		18993.00000	18237	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2169.00000	2235	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		21214.00000	20441	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		1710.00000	1759	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		23513.00000	22725	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1337.00000	1372	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		33229.00000	32412	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		459.00000	463	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.35000	8.33000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4448.00000	4182	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		36191.00000	36998	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2266.00000	2107	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		48075.00000	48988	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1047.00000	961	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		61158.00000	62145	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.25500	8.25000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9751.00000	9629	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36391.00000	36531	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6345.00000	6252	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46631.00000	46800	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3929.00000	3862	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58084.00000	58279	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.27500	8.24000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		20782.00000	18863	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3370.00000	3819	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31821.00000	29637	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1286.00000	1469	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		34768.00000	32543	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		988.00000	1131	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		37745.00000	35485	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		735.00000	842	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		49986.00000	47649	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		196.00000	226	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.22500	8.18500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3524.00000	3088	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		50802.00000	53040	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.15000	8.11500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		9510.00000	8873	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		51278.00000	52952	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.28000	8.24000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		23634.00000	21387	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5131.00000	5761	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		34650.00000	32076	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2230.00000	2533	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		37627.00000	34994	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		1769.00000	2014	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		40669.00000	37987	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1390.00000	1586	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		53276.00000	50470	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		481.00000	552	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.23000	8.19000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		8321.00000	7607	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		59306.00000	61445	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.14000	8.13000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		16637.00000	16345	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62596.00000	63012	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.40500	8.39000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		3295.00000	2970	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9994.00000	10384	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		124.00000	97	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		31227.00000	31915	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		808.00000	685	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		19615.00000	20207	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.34000	8.32000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3563.00000	3341	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		30519.00000	31226	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.24000	8.23000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8173.00000	8000	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30169.00000	30448	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.21000	8.16500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		25753.00000	22857	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1558.00000	1962	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		38608.00000	35421	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		371.00000	484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		41948.00000	38726	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		246.00000	325	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		45308.00000	42060	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		160.00000	213	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		58776.00000	55484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		23.00000	32	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.16000	8.12500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		4086.00000	3629	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		51255.00000	53349	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.09500	8.06500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9706.00000	9098	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		51921.00000	53486	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			7.81000	7.81500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		363.00000	341	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		58354.00000	57847	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		30.00000	26	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		85808.00000	85319	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		114985.00000	114499	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.77000	7.77500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2862.00000	2867	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		84573.00000	84090	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.72000	7.72500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		8943.00000	8989	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		85575.00000	85129	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.30700	249.49800		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>1,703.00</b>	<b>7,558.00</b>

**Grand Total:** 1,703.00 7,558.00