

Daily MTM Report

Daily summary for 16/07/2007

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			8.94500	8.94500			0.00	0.00
R157 On 15/09/2015 Bond			8.37500	8.38000			0.00	0.00
R186 On 21/12/2026 Bond			8.14000	8.14500			0.00	0.00
R196 On 28/02/2009 Bond			9.30000	9.29500			0.00	0.00
R201 On 21/12/2014 Bond			8.43500	8.43500			0.00	0.00
R203 On 15/09/2017 Bond			8.30500	8.31000			0.00	0.00
R204 On 21/12/2018 Bond			8.29000	8.30000			0.00	0.00
R206 On 15/01/2014 Bond			8.43500	8.43500			0.00	0.00
R207 On 15/01/2020 Bond			8.24000	8.25000			0.00	0.00
R209 On 31/03/2036 Bond			7.90000	7.89000			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			7.02190		7.02590		0.00	0.00	1,930.00
\$ / R On 14/12/2007 Currency Future			7.10880		7.11250		0.00	0.00	8,085.00
\$ / R On 17/03/2008 Currency Future			7.19700		7.20070		0.00	0.00	3,275.00
ALBI On 02/08/2007 Index Future			251.15100		251.01100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			2409.00000	2081	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			32299.00000	30571	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.37900		257.22700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			47148.00000	47849	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			14878.00000	14059	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.41400		264.26700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			110126.00000	111229	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7456.00000	7089	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.03500		107.88300		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.29200		251.88300		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			113830.00000	117920	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			258.05350		257.63600		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			2478.00000	2768	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			76118.00000	72233	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.58100		264.15300		3.89	0.00	55.00
GOVI On 07/02/2008 jGovi	265.00	Call			27017.00000	28820	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			35487.00000	33010	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			276.09500		276.04100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.76500		9.76500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.31700		9.32100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55500		8.56300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.38200		9.38500		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			9.16600	9.16600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.06700	9.07300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.98100	9.01300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.86700	0.00000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.94000	9.93300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5919.00000	5936	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			9.95300	9.92700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		986.00000	995	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		197.00000	174	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.15800	10.16500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6966.00000	6947	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			10.18100	10.18300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18534.00000	18425	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12003.00000	11898	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.96400	9.96800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13719.00000	13471	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		778.00000	601	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.90700	9.90900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21004.00000	20855	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4619.00000	4504	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.80100	9.80200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23238.00000	23127	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8891.00000	8797	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.50000	9.49600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10989.00000	10867	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1329.00000	1051	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.44300	9.44100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		21697.00000	21633	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4358.00000	4216	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.36400	9.36100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23159.00000	23134	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8936.00000	8793	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.06400	9.06300		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		6974.00000	6675	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		2905.00000	2542	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.01000	9.01000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		11322.00000	11172	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		10677.00000	10527	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.94300	8.94400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13372.00000	13234	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		17008.00000	16935	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.97600	8.98400		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.33200	9.35200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.66200	9.68600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.49100	9.50300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.75400	9.76600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.94800	9.96100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.28100	246.05600		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.94000	8.95000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		4240.00000	4133	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2838.00000	2451	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		1713.00000	1564	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5933.00000	5504	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	34063	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1298.00000	1157	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6929.00000	6508	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		221.00000	164	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12944.00000	12606	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		961.00000	833	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8006.00000	7597	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.93000	8.94000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1553.00000	1535	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19658.00000	19380	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		750.00000	734	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25509.00000	25232	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		328.00000	316	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31791.00000	31520	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.86000	8.87000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4506.00000	4511	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19300.00000	19069	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3049.00000	3046	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		23881.00000	23641	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1984.00000	1977	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		28897.00000	28653	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.36000	8.39000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		12612.00000	13409	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5056.00000	3781	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		62.00000	45	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		45219.00000	43131	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		22916.00000	24340	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1770.00000	1124	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		81900.00000	79829	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		25829.00000	27380	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1316.00000	796	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		28812.00000	30479	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		945.00000	541	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		41378.00000	43333	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		207.00000	91	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.35000	8.38000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		3787.00000	3983	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		47088.00000	45264	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1711.00000	1796	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62728.00000	60793	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1711.00000	1796	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62728.00000	60793	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		684.00000	715	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		79729.00000	77740	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.30000	8.33000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		9974.00000	10373	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		48720.00000	47151	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6253.00000	6514	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		62175.00000	60468	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3710.00000	3870	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		77102.00000	75294	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.13000	8.15000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		19719.00000	20232	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8493.00000	6742	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		36172.00000	37502	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2959.00000	2025	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		40813.00000	42317	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2198.00000	1439	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		45556.00000	47224	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1577.00000	981	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		65415.00000	67502	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		347.00000	169	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.09000	8.11000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		6973.00000	7119	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		78873.00000	76757	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		3175.00000	3221	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		106372.00000	104156	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1267.00000	1273	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		136892.00000	134636	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.03500	8.05500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		25149.00000	25740	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		60330.00000	58660	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		16227.00000	16615	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		81379.00000	79505	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		9837.00000	10070	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		106024.00000	103995	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.28300	9.27500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		42.00000	23	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7629.00000	7725	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		3.00000	1	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11230.00000	11343	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		14885.00000	15000	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.13100	9.12100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1796.00000	1716	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6356.00000	6398	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1021.00000	963	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8670.00000	8734	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		535.00000	497	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11287.00000	11371	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.97700	8.96900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4096.00000	4026	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6256.00000	6264	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3124.00000	3061	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7757.00000	7773	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2326.00000	2272	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9441.00000	9466	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.41000	8.44000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		8189.00000	8703	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4916.00000	3789	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		15859.00000	16895	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1772.00000	1167	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		18091.00000	19240	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		1325.00000	832	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		20415.00000	21663	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		977.00000	584	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		30285.00000	31794	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		252.00000	120	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.35500	8.38500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		3475.00000	3638	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38166.00000	36722	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1668.00000	1742	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		50424.00000	48892	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		719.00000	747	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		63777.00000	62199	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.26500	8.29500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		8682.00000	9020	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37678.00000	36446	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		5534.00000	5760	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48176.00000	46831	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3349.00000	3489	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		59858.00000	58429	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.28000	8.31000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		15913.00000	16970	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3228.00000	2263	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		26819.00000	28418	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1011.00000	588	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		29783.00000	31477	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		731.00000	402	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		32790.00000	34567	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		507.00000	262	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		45160.00000	47123	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		97.00000	37	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.23000	8.26000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2466.00000	2594	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		54751.00000	52880	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.16000	8.19000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		7884.00000	8216	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		54596.00000	52955	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.27000	8.30000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		18763.00000	19704	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4572.00000	3360	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		29785.00000	31318	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1677.00000	1056	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		32807.00000	34458	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		1261.00000	759	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		35902.00000	37656	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		936.00000	536	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		48729.00000	50749	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		245.00000	112	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.22500	8.25500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		6615.00000	6809	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		62231.00000	60291	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.21000	8.24000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		13724.00000	14115	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		67430.00000	65716	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.41000	8.44000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		1742.00000	1785	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10820.00000	9436	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17.00000	12	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		33500.00000	32068	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		250.00000	221	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		21436.00000	19980	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.34500	8.37500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2758.00000	2897	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32267.00000	31014	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.23500	8.26500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7392.00000	7692	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30968.00000	29914	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.22000	8.25000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		19573.00000	21140	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1599.00000	976	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		32308.00000	34337	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		292.00000	132	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		35658.00000	37743	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		177.00000	73	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39032.00000	41155	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		105.00000	39	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		52541.00000	54723	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		9.00000	2	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.17500	8.20500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2814.00000	2972	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		55800.00000	53782	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.11000	8.14000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		7950.00000	8327	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		55587.00000	53800	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			7.91000	7.89000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		43.00000	15	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		65266.00000	67148	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		93010.00000	94920	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		122215.00000	124125	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.87500	7.85500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1818.00000	1580	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		91285.00000	92968	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.82500	7.80500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		7029.00000	6563	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		91478.00000	92947	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.22600	248.82800		0.00	0.00	500.00
Total for Derivatives:							0.00	16,488.00

Grand Total: 0.00 16,488.00