



# Daily MTM Report

Daily summary for 11/07/2007

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			8.95000	8.91500			0.00	0.00
R157 On 15/09/2015 Bond			8.38000	8.33000			0.00	0.00
R186 On 21/12/2026 Bond			8.12500	8.06000			0.00	0.00
R196 On 28/02/2009 Bond			9.30500	9.27500			0.00	0.00
R201 On 21/12/2014 Bond			8.43000	8.38500			0.00	0.00
R203 On 15/09/2017 Bond			8.30500	8.25500			0.00	0.00
R204 On 21/12/2018 Bond			8.29500	8.24500			0.00	0.00
R206 On 15/01/2014 Bond			8.43000	8.38500			0.00	0.00
R207 On 15/01/2020 Bond			8.24500	8.19500			0.00	0.00
R209 On 31/03/2036 Bond			7.84500	7.77500			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			7.09440		7.06970		0.00	1,033.00	1,930.00
\$ / R On 14/12/2007 Currency Future			7.18120		7.15550		0.00	2,000.00	8,085.00
\$ / R On 17/03/2008 Currency Future			7.27080		7.24370		0.00	1,500.00	3,000.00
ALBI On 02/08/2007 Index Future			251.12900		251.92200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			4896.00000	2968	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			25676.00000	31678	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.34300		258.15400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			53995.00000	48168	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			12455.00000	14738	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.39000		265.20700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			118424.00000	111289	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			6354.00000	7389	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.92700		108.16900		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.07100		252.86900		3.89	69.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			123690.00000	115710	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			257.82800		258.64500		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3779.00000	2758	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			67329.00000	74478	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.35000		265.11400		3.89	25.00	55.00
GOVI On 07/02/2008 jGovi	265.00	Call			31921.00000	28086	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30781.00000	34586	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.96800		275.84400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.79600		9.74500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.33900		9.27100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.57300		8.49100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40600		9.33500		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	9.11400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08100	9.00600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.01600	8.94400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.84600	9.84600		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.92200	9.92100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5890.00000	5893	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	9.92300		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		980.00000	986	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		219.00000	210	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.17200	10.15200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6932.00000	6984	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			10.18300	10.16000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18610.00000	18605	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12134.00000	12075	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.97300	9.94000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13484.00000	13922	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1044.00000	890	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.92800	9.88300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20795.00000	21332	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4873.00000	4605	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.83000	9.77400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23021.00000	23626	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9171.00000	8780	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.52000	9.46100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10190.00000	11897	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1900.00000	1300	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.46700	9.40300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		20748.00000	22522	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4892.00000	4172	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.39000	9.32000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22245.00000	23956	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9627.00000	8601	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.08100	9.00900		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		5301.00000	7936	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		4721.00000	2710	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.02800	8.95200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		9675.00000	12016	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		12792.00000	10207	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.96000	8.88100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		11701.00000	13922	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		19441.00000	16518	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.99200	8.99600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.36700	9.37600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.70200	9.71300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.50900	9.51500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.77000	9.77600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.96500	9.97100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.40500	247.58100		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.95000	8.91000		2.93	311.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		5147.00000	4409	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2621.00000	3007	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2323.00000	1861	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5420.00000	6081	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		33221.00000	34344	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1825.00000	1432	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6333.00000	7064	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		397.00000	273	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		11996.00000	12996	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1406.00000	1079	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7328.00000	8124	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.92500	8.88500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1865.00000	1659	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		18541.00000	19374	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		933.00000	813	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		24262.00000	25182	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		423.00000	362	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		30457.00000	31435	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.84500	8.80500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		5027.00000	4720	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		18282.00000	18922	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3445.00000	3212	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		22738.00000	23453	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2274.00000	2105	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		27648.00000	28426	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.38000	8.33000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		15954.00000	13437	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4251.00000	5191	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		184.00000	99	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		41194.00000	44566	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		26817.00000	23748	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1525.00000	1913	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		77753.00000	81210	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		29806.00000	26648	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1147.00000	1446	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		32847.00000	29615	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		832.00000	1057	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		45513.00000	42115	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		195.00000	254	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.36500	8.31500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		4736.00000	4058	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		43656.00000	46350	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2235.00000	1865	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		58871.00000	61872	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2235.00000	1865	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		58871.00000	61872	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		938.00000	760	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		75603.00000	78796	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.29500	8.24500		6.00	134.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		11737.00000	10714	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		44899.00000	47164	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		7516.00000	6784	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		57854.00000	60410	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4563.00000	4069	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		72371.00000	75166	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.12000	8.05000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		28438.00000	22542	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5828.00000	7917	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		46578.00000	39445	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1982.00000	2834	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		51469.00000	44140	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1471.00000	2127	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		56415.00000	48921	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1052.00000	1543	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		76686.00000	68828	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		233.00000	361	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.08000	8.01000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		9548.00000	7784	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		70077.00000	76289	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4608.00000	3628	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		96434.00000	103430	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1963.00000	1487	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		126217.00000	133717	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.02000	7.95000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		30232.00000	26864	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		53469.00000	58084	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		20015.00000	17508	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		73221.00000	78696	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		12481.00000	10732	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		96723.00000	102956	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.28400	9.24900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		78.00000	51	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7291.00000	7768	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7.00000	4	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		10861.00000	11361	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		14512.00000	15015	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.13400	9.09500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1941.00000	1776	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6182.00000	6495	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1123.00000	1012	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8453.00000	8820	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		600.00000	533	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11033.00000	11443	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.98200	8.94000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4258.00000	4065	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6132.00000	6352	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3263.00000	3101	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7610.00000	7861	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2442.00000	2310	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9272.00000	9553	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.41500	8.37500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		10846.00000	9311	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4012.00000	4671	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		19108.00000	17187	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1461.00000	1733	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		21428.00000	19444	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		1100.00000	1309	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		23818.00000	21783	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		819.00000	977	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		33818.00000	31669	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		225.00000	269	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.36000	8.32000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4283.00000	3810	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		35490.00000	37162	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2138.00000	1864	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		47409.00000	49282	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		962.00000	821	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		60536.00000	62541	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.26500	8.22500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9913.00000	9225	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		35242.00000	36651	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6431.00000	5932	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		45405.00000	47003	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3966.00000	3623	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		56808.00000	58563	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.29500	8.23500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		20257.00000	16982	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2506.00000	3287	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31674.00000	27907	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		801.00000	1089	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		34703.00000	30864	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		585.00000	801	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		37759.00000	33860	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		410.00000	567	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		50212.00000	46193	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		83.00000	119	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.24500	8.18500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3259.00000	2667	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		50538.00000	53953	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.17000	8.11000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		9319.00000	8282	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		50756.00000	53679	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.29000	8.23000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		23093.00000	19700	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3868.00000	4791	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		34590.00000	30675	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1448.00000	1849	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		37678.00000	33676	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		1100.00000	1413	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		40824.00000	36750	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		825.00000	1067	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		53746.00000	49504	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		230.00000	304	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.24000	8.18000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		7991.00000	6986	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		58261.00000	61536	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.15000	8.09000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		17118.00000	15709	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		60240.00000	63083	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.41500	8.37500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		2930.00000	2246	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		8915.00000	10136	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		64.00000	35	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		30453.00000	32329	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		585.00000	389	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		18677.00000	20386	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.35000	8.31000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3432.00000	3036	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		29923.00000	31385	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.25000	8.21000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8249.00000	7660	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		29341.00000	30559	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.24000	8.18000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		24278.00000	20407	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1184.00000	1703	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		37356.00000	33087	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		221.00000	341	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		40736.00000	36424	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		136.00000	214	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		44128.00000	39786	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		82.00000	131	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		57659.00000	53275	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8.00000	14	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.19000	8.13000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		3735.00000	3044	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		51268.00000	54943	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.12500	8.06500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9424.00000	8294	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		51639.00000	54849	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	7.76000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		300.00000	103	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		52922.00000	61481	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		17.00000	4	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		80426.00000	89169	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		109615.00000	118371	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.81000	7.72000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		3164.00000	2240	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		79473.00000	87360	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.76000	7.67000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		9751.00000	7910	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		80939.00000	87977	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.01800	249.81600		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>5,072.00</b>	<b>16,213.00</b>

**Grand Total:** **5,072.00** **16,213.00**