

Daily MTM Report

Daily summary for 17/07/2007

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	8.94500			0.00	0.00
R157 On 15/09/2015 Bond			8.40500	8.37500			0.00	0.00
R186 On 21/12/2026 Bond			8.17000	8.14000			0.00	0.00
R196 On 28/02/2009 Bond			9.32000	9.30000			0.00	0.00
R201 On 21/12/2014 Bond			8.46500	8.43500			0.00	0.00
R203 On 15/09/2017 Bond			8.33500	8.30500			0.00	0.00
R204 On 21/12/2018 Bond			8.32000	8.29000			0.00	0.00
R206 On 15/01/2014 Bond			8.46500	8.43500			0.00	0.00
R207 On 15/01/2020 Bond			8.27500	8.24000			0.00	0.00
R209 On 31/03/2036 Bond			7.93000	7.90000			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			7.01610	7.02190		0.00	1,000.00	2,930.00
\$ / R On 14/12/2007 Currency Future			7.10240	7.10880		0.00	1,300.00	9,385.00
\$ / R On 17/03/2008 Currency Future			7.19120	7.19700		0.00	500.00	3,775.00
ALBI On 02/08/2007 Index Future			250.78200	251.15100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		2081.00000	1428	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		30571.00000	33608	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.00900	257.37900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		47849.00000	45209	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		14059.00000	15119	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.04100	264.41400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		111229.00000	107974	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		7089.00000	7564	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			107.86100	108.03500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			251.74600	252.29200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		117920.00000	112460	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			257.49500	258.05350		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		2768.00000	2182	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		72233.00000	77232	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.00800	264.58100		3.89	25.00	80.00
GOVI On 07/02/2008 jGovi	265.00	Call		28820.00000	26056	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		33010.00000	35976	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			276.09300	276.09500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.79900	9.76500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.35500	9.31700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.59600	8.55500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.42000	9.38200		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			9.20600	9.16600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.10800	9.06700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.02200	8.98100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.86700	9.86700		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.94900	9.94000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5936.00000	5958	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			9.97900	9.95300		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		995.00000	1011	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		174.00000	162	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.17200	10.15800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6947.00000	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			10.19500	10.18100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18425.00000	18409	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11898.00000	11847	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.98300	9.96400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13471.00000	13714	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		601.00000	504	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.93500	9.90700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20855.00000	21178	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4504.00000	4326	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.83800	9.80100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23127.00000	23518	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8797.00000	8531	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.52700	9.50000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10867.00000	11667	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1051.00000	797	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.47400	9.44300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		21633.00000	22492	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4216.00000	3868	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.39800	9.36400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23134.00000	23963	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8793.00000	8294	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.10400	9.06400		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		6675.00000	8347	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		2542.00000	1640	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.05200	9.01000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		11172.00000	12544	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		10527.00000	9185	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.98600	8.94300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13234.00000	14505	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16935.00000	15414	0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.97200	8.97600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.32300	9.33200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.65100	9.66200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.48600	9.49100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.74800	9.75400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.94200	9.94800		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			245.95400	246.28100		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.97000	8.94000		2.93	0.00	1,451.00
R153 On 02/08/2007 Bond Future	9.00	Call		4133.00000	3563	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2451.00000	2722	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		1564.00000	1241	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5504.00000	6022	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		34063.00000	34905	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1157.00000	894	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6508.00000	7086	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		164.00000	106	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12606.00000	13390	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		833.00000	625	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7597.00000	8231	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.96000	8.93000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1535.00000	1392	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19380.00000	20016	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		734.00000	654	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25232.00000	25932	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		316.00000	277	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31520.00000	32259	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.89000	8.86000		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4511.00000	4290	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19069.00000	19557	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3046.00000	2880	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		23641.00000	24185	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1977.00000	1858	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		28653.00000	29244	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.41000	8.36000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		13409.00000	10908	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3781.00000	4730	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		45.00000	18	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		43131.00000	46553	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		24340.00000	21217	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1124.00000	1450	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		79829.00000	83278	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		27380.00000	24167	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		796.00000	1033	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30479.00000	27195	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		541.00000	706	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		43333.00000	39913	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		91.00000	121	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.40000	8.35000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		3983.00000	3379	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		45264.00000	48024	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1796.00000	1480	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		60793.00000	63841	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1796.00000	1480	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		60793.00000	63841	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		715.00000	571	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		77740.00000	80959	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.35000	8.30000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		10373.00000	9430	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		47151.00000	49485	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6514.00000	5852	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		60468.00000	63083	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3870.00000	3433	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		75294.00000	78134	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.17000	8.13000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		20232.00000	16957	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6742.00000	7989	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		37502.00000	33396	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2025.00000	2441	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		42317.00000	38094	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1439.00000	1738	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		47224.00000	42909	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		981.00000	1188	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		67502.00000	63015	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		169.00000	204	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.13000	8.09000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		7119.00000	6241	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		76757.00000	80396	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		3221.00000	2756	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		104156.00000	108208	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1273.00000	1061	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		134636.00000	138941	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.07500	8.03500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		25740.00000	23942	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		58660.00000	61380	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		16615.00000	15301	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		79505.00000	82708	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		10070.00000	9172	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		103995.00000	107614	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.30500	9.28300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		23.00000	14	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7725.00000	8033	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		1.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11343.00000	11659	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		15000.00000	15317	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.15700	9.13100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1716.00000	1607	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6398.00000	6608	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		963.00000	891	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8734.00000	8981	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		497.00000	454	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11371.00000	11646	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.00700	8.97700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4026.00000	3888	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6264.00000	6421	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3061.00000	2945	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7773.00000	7952	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2272.00000	2177	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9466.00000	9667	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.46000	8.41000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		8703.00000	6896	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3789.00000	4715	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		16895.00000	14501	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1167.00000	1508	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		19240.00000	16756	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		832.00000	1082	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		21663.00000	19109	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		584.00000	763	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		31794.00000	29098	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		120.00000	158	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.40500	8.35500		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		3638.00000	3121	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		36722.00000	38881	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1742.00000	1457	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		48892.00000	51282	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		747.00000	608	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		62199.00000	64735	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.31500	8.26500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9020.00000	8225	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36446.00000	38265	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		5760.00000	5192	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46831.00000	48879	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3489.00000	3107	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58429.00000	60662	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.33000	8.28000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		16970.00000	14224	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2263.00000	2885	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		28418.00000	25231	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		588.00000	769	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		31477.00000	28235	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		402.00000	528	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		34567.00000	31284	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		262.00000	346	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		47123.00000	43767	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		37.00000	50	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.28000	8.23000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2594.00000	2164	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		52880.00000	55779	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.21000	8.16000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		8216.00000	7411	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		52955.00000	55437	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.32000	8.27000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		19704.00000	16824	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3360.00000	4065	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		31318.00000	27981	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1056.00000	1304	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		34458.00000	31055	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		759.00000	940	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		37656.00000	34201	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		536.00000	666	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		50749.00000	47192	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		112.00000	140	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.27500	8.22500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		6809.00000	6035	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		60291.00000	63070	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.26000	8.21000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		14115.00000	13073	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		65716.00000	68179	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.46000	8.41000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		1785.00000	1154	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9436.00000	11182	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		12.00000	4	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		32068.00000	34436	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		221.00000	110	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		19980.00000	22245	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.39500	8.34500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2897.00000	2467	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31014.00000	32902	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.28500	8.23500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7692.00000	6998	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		29914.00000	31476	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.27000	8.22000		8.55	61.00	61.00
R207 On 02/08/2007 Bond Future	8.50	Call		21140.00000	17875	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		976.00000	1356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		34337.00000	30754	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		132.00000	193	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		37743.00000	34133	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		73.00000	108	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		41155.00000	37530	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		39.00000	58	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		54723.00000	51080	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2.00000	3	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.22500	8.17500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2972.00000	2471	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		53782.00000	56904	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.16000	8.11000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		8327.00000	7448	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		53800.00000	56523	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			7.93000	7.91000		12.56	0.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		15.00000	8	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		67148.00000	69044	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		94920.00000	96823	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		124125.00000	126029	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.89500	7.87500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1580.00000	1427	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		92968.00000	94728	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.84500	7.82500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		6563.00000	6209	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		92947.00000	94521	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			248.68900	249.22600		0.00	0.00	500.00
Total for Derivatives:							2,886.00	19,374.00

Grand Total: 2,886.00 19,374.00