

Daily MTM Report

Daily summary for 02/07/2007

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			8.92000	9.08500			0.00	0.00
R157 On 15/09/2015 Bond			8.33000	8.49000			0.00	0.00
R186 On 21/12/2026 Bond			8.11000	8.24500			0.00	0.00
R196 On 28/02/2009 Bond			9.29000	9.45000			0.00	0.00
R201 On 21/12/2014 Bond			8.41000	8.56000			0.00	0.00
R203 On 15/09/2017 Bond			8.25000	8.40000			0.00	0.00
R204 On 21/12/2018 Bond			8.25000	8.39000			0.00	0.00
R206 On 15/01/2014 Bond			8.40500	8.56500			0.00	0.00
R207 On 15/01/2020 Bond			8.19000	8.34000			0.00	0.00
R209 On 31/03/2036 Bond			7.81000	7.95000			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			7.04020		7.12220		0.00	0.00	596.00
\$ / R On 14/12/2007 Currency Future			7.12750		7.21140		0.00	0.00	585.00
\$ / R On 17/03/2008 Currency Future			7.21610		7.30230		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.78200		249.54600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			2342.00000	6196	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			46882.00000	28376	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.01400		255.72800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			39185.00000	53831	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			21905.00000	13691	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.09000		262.79600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			98648.00000	117799	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			10688.00000	6899	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.12500		107.41200		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.67200		250.67600		3.89	1.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			101762.00000	121720	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			2.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			258.44700		256.40550		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			1955.00000	3933	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			87900.00000	69463	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.90900		262.81700		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			22273.00000	31468	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			44103.00000	32378	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.54400		278.33300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.75800		9.90900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.30600		9.44200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.52900		8.69600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.37100		9.51800		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			9.14100	9.28200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.03700	9.18400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.97700	9.11600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.79200	9.77500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.89200	9.92300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5895.00000	5820	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			9.90600	9.97900		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1039.00000	953	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		268.00000	286	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.10100	10.21000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7083.00000	6800	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			10.09600	10.21900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19079.00000	18807	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12448.00000	12477	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.92200	10.06500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		16018.00000	13750	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1338.00000	1631	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.87500	10.04600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23340.00000	21022	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		4504.00000	5240	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.78300	9.97300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25676.00000	23388	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		8293.00000	9375	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.49500	9.65400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		16970.00000	11826	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1158.00000	2202	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.44100	9.60700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		27117.00000	22136	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		3340.00000	4792	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.36500	9.53300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		28087.00000	23623	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7172.00000	9241	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.03700	9.18300		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		13659.00000	7079	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		1906.00000	4689	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.98200	9.13300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		16399.00000	10964	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		7842.00000	12132	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.91400	9.06600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		17776.00000	12895	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		13523.00000	18481	0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.02900	9.04400		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.42400	9.44700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.75500	9.77500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.52700	9.53100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.78500	9.78200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.98100	9.97200		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			247.26000	244.93600		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.92000	9.08000		2.93	3.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		3517.00000	5566	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5756.00000	3322	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		37985.00000	33502	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		1579.00000	2777	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		9440.00000	6155	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1248.00000	2260	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		10521.00000	7049	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		301.00000	634	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16664.00000	12514	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		972.00000	1812	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		11658.00000	8014	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.91500	9.07500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1291.00000	1891	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		22894.00000	19346	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		632.00000	966	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		28889.00000	25075	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		283.00000	451	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		35244.00000	31265	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.87500	9.03500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		3751.00000	4698	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		22439.00000	19610	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2520.00000	3217	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		27246.00000	24167	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1631.00000	2123	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		32438.00000	29155	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.32000	8.48000		6.00	11.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		11485.00000	17700	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		10116.00000	5305	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		187.00000	463	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		51530.00000	40781	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		20053.00000	28255	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		5094.00000	2271	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		1.00000	2	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		88087.00000	77063	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		22541.00000	31152	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		4216.00000	1800	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		25098.00000	34094	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3417.00000	1387	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		36313.00000	46443	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1329.00000	432	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.27000	8.43000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		3891.00000	5815	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		50547.00000	41692	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1839.00000	2894	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66211.00000	56486	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		1839.00000	2894	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66211.00000	56486	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		779.00000	1293	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		83180.00000	72913	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.22500	8.38500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		9674.00000	12554	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		52015.00000	44398	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6120.00000	8155	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65638.00000	57174	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3676.00000	5033	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		80664.00000	71523	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.09000	8.22000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		19094.00000	27229	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		15743.00000	9192	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		33118.00000	43961	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		7779.00000	3937	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		37149.00000	48548	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6409.00000	3122	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		41275.00000	53199	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5171.00000	2409	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		59174.00000	72639	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		1979.00000	759	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.05000	8.18000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		6763.00000	9311	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		86529.00000	74408	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		3194.00000	4573	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		114257.00000	100967	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1341.00000	1998	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		144831.00000	130819	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.99500	8.12500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		23496.00000	28826	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		66545.00000	57204	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		15209.00000	19085	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		88228.00000	77432	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		9277.00000	11921	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		113331.00000	101303	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.25500	9.42200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		60.00000	151	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		9758.00000	7451	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		8.00000	23	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		13346.00000	10963	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1.00000	2	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		16997.00000	14600	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.11400	9.31500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1334.00000	1980	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8267.00000	6454	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		749.00000	1165	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10771.00000	8729	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		390.00000	638	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13514.00000	11303	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.97200	9.21000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3309.00000	4214	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7836.00000	6403	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2495.00000	3238	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9496.00000	7900	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1837.00000	2431	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11321.00000	9576	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.39000	8.55000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		7059.00000	11366	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		9776.00000	5355	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		13155.00000	19181	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5059.00000	2357	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		14988.00000	21383	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		4211.00000	1879	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		16929.00000	23662	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3481.00000	1486	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		25555.00000	33307	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1512.00000	537	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.33000	8.49000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		3096.00000	4539	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		43383.00000	36282	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1519.00000	2331	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		55871.00000	48139	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		676.00000	1087	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		69331.00000	61198	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.25000	8.41000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7589.00000	9832	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		42574.00000	36472	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4826.00000	6414	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		53457.00000	46700	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2919.00000	3984	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		65419.00000	58138	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.23000	8.39000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		14502.00000	21556	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		7184.00000	3466	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		23823.00000	32583	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3382.00000	1370	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		26437.00000	35522	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2752.00000	1064	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		29101.00000	38488	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2186.00000	800	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		40477.00000	50694	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		781.00000	226	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.17500	8.33500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2397.00000	3718	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		59656.00000	50327	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.10500	8.26500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		7374.00000	9778	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		59001.00000	50884	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.23000	8.38000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		17836.00000	24508	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		9354.00000	5283	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		27209.00000	35504	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4810.00000	2363	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		29836.00000	38470	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		4000.00000	1891	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		32557.00000	41499	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3300.00000	1500	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		44188.00000	54059	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1415.00000	542	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.18000	8.33000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		6619.00000	8650	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		67542.00000	58920	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.12000	8.27000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		14058.00000	17000	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		69864.00000	62251	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.39000	8.55000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		1735.00000	3482	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		16021.00000	10182	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		56.00000	153	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		38745.00000	31256	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		384.00000	907	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		26777.00000	19715	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.32000	8.48000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		2431.00000	3638	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		36789.00000	30594	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.23000	8.39000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6305.00000	8240	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		35500.00000	30237	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.16500	8.32500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		17084.00000	25922	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		4552.00000	1727	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		28137.00000	38677	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1563.00000	440	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		31190.00000	42000	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1151.00000	299	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		34319.00000	45346	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		834.00000	199	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		47284.00000	58785	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		195.00000	32	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.12500	8.28500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		2658.00000	4184	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		61414.00000	51353	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.06500	8.22500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		7196.00000	9800	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		60926.00000	52015	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			7.79500	7.93500		12.56	1.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		220.00000	514	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		69731.00000	56560	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		19.00000	50	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		97317.00000	83883	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		1.00000	3	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		126504.00000	113041	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.75500	7.89500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2024.00000	3164	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		95325.00000	82917	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.70500	7.84500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		7044.00000	9457	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		95357.00000	84116	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.61900	247.63900		0.00	0.00	500.00
Total for Derivatives:							16.00	4,744.00

Grand Total: 16.00 4,744.00