



# Daily MTM Report

Daily summary for 03/07/2007

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			8.92500	8.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.34000	8.33000			0.00	0.00
R186 On 21/12/2026 Bond			8.12500	8.11000			0.00	0.00
R196 On 28/02/2009 Bond			9.30500	9.29000			0.00	0.00
R201 On 21/12/2014 Bond			8.42500	8.41000			0.00	0.00
R203 On 15/09/2017 Bond			8.26000	8.25000			0.00	0.00
R204 On 21/12/2018 Bond			8.26000	8.25000			0.00	0.00
R206 On 15/01/2014 Bond			8.42000	8.40500			0.00	0.00
R207 On 15/01/2020 Bond			8.20000	8.19000			0.00	0.00
R209 On 31/03/2036 Bond			7.84000	7.81000			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			7.04180		7.04020		0.00	115.00	711.00
\$ / R On 14/12/2007 Currency Future			7.12880		7.12750		0.00	1,000.00	1,585.00
\$ / R On 17/03/2008 Currency Future			7.21790		7.21610		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.61800		251.78200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			6196.00000	5562	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			28376.00000	29382	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.82600		258.01400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			53831.00000	52397	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			13691.00000	14137	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.79400		265.09000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			117799.00000	115185	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			6899.00000	7245	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.07200		108.12500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.49900		252.67200		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			121720.00000	119990	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			258.26900		258.44700		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3933.00000	3648	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			69463.00000	70958	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.72750		264.90900		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			31468.00000	30494	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			32378.00000	33219	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.60400		275.54400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.74300		9.75800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.28600		9.30600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55500		8.52900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.35300		9.37100		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			9.12200	9.14100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.02700	9.03700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.97400	8.97700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.80800	9.79200		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.89500	9.89200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5820.00000	5827	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			9.89700	9.90600		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		953.00000	970	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		286.00000	271	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.05200	10.10100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6800.00000	6673	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			10.04300	10.09600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18807.00000	18703	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12477.00000	12498	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.91100	9.92200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13750.00000	13528	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1631.00000	1605	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.85900	9.87500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21022.00000	20781	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5240.00000	5284	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.77000	9.78300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23388.00000	23209	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9375.00000	9427	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.47400	9.49500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11826.00000	11145	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		2202.00000	2342	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.41800	9.44100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		22136.00000	21453	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4792.00000	5005	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.34500	9.36500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23623.00000	23094	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9241.00000	9494	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.01700	9.03700		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		7079.00000	6281	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		4689.00000	5183	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.96300	8.98200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10964.00000	10337	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		12132.00000	12739	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89800	8.91400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12895.00000	12411	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		18481.00000	19041	0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.02700	9.02900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.42400	9.42400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.75900	9.75500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.53000	9.52700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.78500	9.78500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.97600	9.98100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			246.96500	247.26000		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.93000	8.92000		2.93	0.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		5566.00000	5334	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3322.00000	3371	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		33502.00000	33783	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2777.00000	2607	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6155.00000	6266	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		2260.00000	2108	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7049.00000	7178	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		634.00000	567	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12514.00000	12728	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1812.00000	1678	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8014.00000	8162	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.92500	8.91500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1891.00000	1823	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19346.00000	19538	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		966.00000	925	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25075.00000	25294	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		451.00000	428	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31265.00000	31502	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.88500	8.87500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4698.00000	4610	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19610.00000	19758	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3217.00000	3149	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24167.00000	24335	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2123.00000	2073	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		29155.00000	29340	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.33000	8.32000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		17700.00000	17076	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5305.00000	5373	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		463.00000	396	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		40781.00000	41406	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		28255.00000	27568	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2271.00000	2276	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		2.00000	1	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		77063.00000	77755	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		31152.00000	30457	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1800.00000	1798	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		34094.00000	33395	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1387.00000	1380	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		46443.00000	45740	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		432.00000	423	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.28000	8.27000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		5815.00000	5610	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		41692.00000	42163	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2894.00000	2769	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		56486.00000	57039	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2894.00000	2769	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		56486.00000	57039	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1293.00000	1226	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		72913.00000	73523	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.23500	8.22500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		12554.00000	12296	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		44398.00000	44799	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		8155.00000	7962	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		57174.00000	57641	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		5033.00000	4897	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		71523.00000	72046	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.11000	8.09000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		27229.00000	25467	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9192.00000	9706	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		43961.00000	41899	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3937.00000	4152	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		48548.00000	46438	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3122.00000	3289	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		53199.00000	51049	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2409.00000	2535	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		72639.00000	70396	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		759.00000	793	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.07000	8.05000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		9311.00000	8739	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		74408.00000	76109	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4573.00000	4240	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		100967.00000	102908	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1998.00000	1827	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		130819.00000	132922	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.01500	7.99500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		28826.00000	27817	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		57204.00000	58469	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		19085.00000	18323	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		77432.00000	78944	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		11921.00000	11379	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		101303.00000	103035	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.27200	9.25500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		151.00000	125	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		7451.00000	7669	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		23.00000	18	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		10963.00000	11202	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2.00000	2	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		14600.00000	14844	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.12900	9.11400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1980.00000	1907	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6454.00000	6565	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1165.00000	1115	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8729.00000	8862	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		638.00000	605	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11303.00000	11455	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.98500	8.97200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4214.00000	4147	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6403.00000	6464	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3238.00000	3180	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7900.00000	7970	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2431.00000	2384	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9576.00000	9657	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.41000	8.39000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		11366.00000	10570	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5355.00000	5656	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		19181.00000	18217	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2357.00000	2489	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		21383.00000	20390	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		1879.00000	1982	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		23662.00000	22646	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1486.00000	1566	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		33307.00000	32236	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		537.00000	561	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		4539.00000	4271	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		36282.00000	37087	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2331.00000	2169	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		48139.00000	49050	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1087.00000	999	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		61198.00000	62183	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.27000	8.25000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9832.00000	9471	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36472.00000	37159	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6414.00000	6148	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46700.00000	47481	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3984.00000	3798	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58138.00000	59000	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.24000	8.23000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		21556.00000	20910	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3466.00000	3499	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		32583.00000	31900	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1370.00000	1365	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		35522.00000	34836	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1064.00000	1056	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		38488.00000	37801	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		800.00000	791	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		50694.00000	50009	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		226.00000	218	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.18500	8.17500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		3718.00000	3568	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		50327.00000	50846	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.11500	8.10500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		9778.00000	9556	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		50884.00000	51324	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.24000	8.23000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		24508.00000	23809	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5283.00000	5306	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		35504.00000	34769	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2363.00000	2349	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		38470.00000	37731	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		1891.00000	1873	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		41499.00000	40759	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1500.00000	1481	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		54059.00000	53321	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		542.00000	526	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.19000	8.18000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		8650.00000	8402	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		58920.00000	59387	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.13000	8.12000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		17000.00000	16706	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62251.00000	62665	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.40000	8.39000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		3482.00000	3232	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10182.00000	10408	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		153.00000	127	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		31256.00000	31707	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		907.00000	804	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		19715.00000	20088	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.33000	8.32000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3638.00000	3506	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		30594.00000	30927	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		8240.00000	8067	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30237.00000	30515	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.17500	8.16500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		25922.00000	25208	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1727.00000	1747	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		38677.00000	37940	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		440.00000	437	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		42000.00000	41262	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		299.00000	295	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		45346.00000	44608	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		199.00000	195	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		58785.00000	58048	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		32.00000	31	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.13500	8.12500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		4184.00000	4013	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		51353.00000	51912	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.07500	8.06500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9800.00000	9562	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		52015.00000	52502	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			7.82500	7.79500		12.56	0.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		514.00000	368	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		56560.00000	59330	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		50.00000	32	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		83883.00000	86780	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		3.00000	1	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		113041.00000	115955	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.78500	7.75500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		3164.00000	2807	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		82917.00000	85494	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.73500	7.70500		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		9457.00000	8800	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		84116.00000	86415	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.44400	249.61900		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>1,115.00</b>	<b>5,859.00</b>

**Grand Total:** 1,115.00 5,859.00