



# Daily MTM Report

Daily summary for 09/07/2007

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			8.92000	8.95000			0.00	0.00
R157 On 15/09/2015 Bond			8.35000	8.38500			0.00	0.00
R186 On 21/12/2026 Bond			8.08000	8.12500			0.00	0.00
R196 On 28/02/2009 Bond			9.29000	9.32000			0.00	0.00
R201 On 21/12/2014 Bond			8.40000	8.43500			0.00	0.00
R203 On 15/09/2017 Bond			8.27500	8.31000			0.00	0.00
R204 On 21/12/2018 Bond			8.27000	8.30500			0.00	0.00
R206 On 15/01/2014 Bond			8.40000	8.43500			0.00	0.00
R207 On 15/01/2020 Bond			8.21500	8.25000			0.00	0.00
R209 On 31/03/2036 Bond			7.79000	7.83500			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			7.03510		7.05000		0.00	0.00	910.00
\$ / R On 14/12/2007 Currency Future			7.12070		7.13550		0.00	0.00	5,085.00
\$ / R On 17/03/2008 Currency Future			7.20870		7.22400		0.00	0.00	500.00
ALBI On 02/08/2007 Index Future			251.71400		251.11000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			3835.00000	4592	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			32735.00000	27452	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.94100		257.32200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			48582.00000	52571	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15362.00000	13161	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.97600		264.35700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			111274.00000	116457	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7704.00000	6697	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			108.09800		107.91900		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			252.63300		252.12200		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			116220.00000	121330	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			258.40400		257.88200		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			3043.00000	3517	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			74223.00000	69477	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.86700		264.33200		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			28368.00000	30746	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			35048.00000	32076	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			275.84400		275.75100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.75600		9.76900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.29900		9.31100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55700		8.53400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.36700		9.38000		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			9.14500	9.15300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.04800	9.05300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.99000	8.99100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.84600	9.81700		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.92200	9.91800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5883.00000	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			9.92100	9.91600		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1049.00000	986	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		220.00000	224	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.13500	10.14700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		6919.00000	6888	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			10.13200	10.14800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18729.00000	18607	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		12290.00000	12199	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.93100	9.93300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13644.00000	13416	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		1330.00000	1137	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.87900	9.88600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20997.00000	20786	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		5021.00000	4935	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.77900	9.79100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23347.00000	23112	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		9192.00000	9171	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.48600	9.50100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11699.00000	11013	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		1842.00000	1743	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.43000	9.44800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		22176.00000	21547	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		4561.00000	4634	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.35200	9.37100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23643.00000	23069	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9026.00000	9196	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.04100	9.05000		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		7183.00000	6541	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		3955.00000	3893	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.98800	8.99700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		11244.00000	10815	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		11441.00000	11595	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.92100	8.92900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13184.00000	12847	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		17794.00000	17979	0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.00100	9.00900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.38600	9.39100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.72500	9.72100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.51900	9.51600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.77800	9.77800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.96900	9.97700		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			247.25500	246.61500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.92000	8.95000		2.93	5.00	1,140.00
R153 On 02/08/2007 Bond Future	9.00	Call		4800.00000	5056	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3398.00000	2811	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		2211.00000	2295	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6431.00000	5672	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	33502	2.73	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		1753.00000	1807	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7385.00000	6596	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		415.00000	402	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13137.00000	12282	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		1367.00000	1397	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8412.00000	7600	3.10	0.00	0.00
R153 On 01/11/2007 Bond Future			8.89500	8.92500		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		1761.00000	1839	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		19477.00000	18774	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		883.00000	920	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		25252.00000	24509	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		403.00000	418	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31476.00000	30712	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.81500	8.84500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		4824.00000	4975	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19027.00000	18467	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3302.00000	3409	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		23543.00000	22939	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		2178.00000	2250	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		28500.00000	27861	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.35000	8.38000		6.00	0.00	11.00
R157 On 02/08/2007 Bond Future	8.50	Call		14316.00000	15169	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		6070.00000	4850	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		197.00000	176	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		44664.00000	42570	6.00	0.00	57.00
R157 On 02/08/2007 Bond Future	8.70	Call		24367.00000	25737	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2532.00000	1830	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		81210.00000	79138	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		27189.00000	28670	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1987.00000	1395	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30072.00000	31659	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1515.00000	1029	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		42307.00000	44193	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		446.00000	260	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			8.33500	8.36500		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		4307.00000	4528	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		46599.00000	44798	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2027.00000	2128	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62034.00000	60115	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2027.00000	2128	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62034.00000	60115	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		851.00000	890	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		78886.00000	76905	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.26500	8.29500		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		10960.00000	11390	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		47411.00000	45869	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6988.00000	7275	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		60614.00000	58930	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		4227.00000	4406	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		75323.00000	73530	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.07000	8.11000		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		24688.00000	27033	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8928.00000	6713	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		41344.00000	44715	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3597.00000	2407	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		45949.00000	49522	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2800.00000	1813	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		50629.00000	54393	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2115.00000	1319	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		70205.00000	74479	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		602.00000	316	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			8.03000	8.07000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		8465.00000	9140	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		75835.00000	71956	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		4054.00000	4393	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		102722.00000	98506	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1718.00000	1865	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		132814.00000	128405	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.97000	8.01000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		27773.00000	29361	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		57856.00000	54886	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		18247.00000	19381	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		78301.00000	74876	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		11295.00000	12050	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		102383.00000	98580	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			9.26400	9.30200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		78.00000	77	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		8053.00000	7506	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		9.00000	8	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		11624.00000	11077	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		15274.00000	14728	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			9.11100	9.14000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1824.00000	1892	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6617.00000	6330	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1054.00000	1093	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8935.00000	8619	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		564.00000	584	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11548.00000	11213	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.95600	8.94300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4293.00000	4200	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6196.00000	6232	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3297.00000	3216	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7674.00000	7721	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2475.00000	2405	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9335.00000	9393	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.38500	8.41500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		10014.00000	10628	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5373.00000	4343	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		17701.00000	18742	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2247.00000	1644	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		19896.00000	21030	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		1762.00000	1252	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		22174.00000	23393	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1368.00000	943	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		31854.00000	33318	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		453.00000	273	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.33000	8.36000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		4031.00000	4219	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37383.00000	35962	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2015.00000	2106	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		49433.00000	47915	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		911.00000	949	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		62631.00000	61060	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.23500	8.26500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9429.00000	9790	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36855.00000	35643	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		6103.00000	6347	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		47174.00000	45846	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		3757.00000	3912	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58697.00000	57280	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			8.26500	8.29500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		17733.00000	18809	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4038.00000	3089	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		28364.00000	29899	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1546.00000	1056	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		31250.00000	32873	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1187.00000	785	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		34176.00000	35881	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		882.00000	562	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		46307.00000	48224	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		233.00000	126	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			8.21500	8.24500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		2866.00000	3014	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		54152.00000	52299	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.14000	8.17000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		8504.00000	8857	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		53901.00000	52277	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			8.26000	8.29000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		20694.00000	21662	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5786.00000	4599	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		31340.00000	32801	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2514.00000	1820	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		34255.00000	35821	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		1992.00000	1404	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		37246.00000	38908	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1562.00000	1070	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		49733.00000	51676	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		533.00000	320	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			8.21000	8.24000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		7377.00000	7597	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		61927.00000	60010	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.12000	8.15000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		16057.00000	16509	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		63431.00000	61760	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.38500	8.41500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		2731.00000	2879	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10621.00000	9340	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		78.00000	68	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		32372.00000	30933	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		596.00000	589	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		20594.00000	19158	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			8.32000	8.35000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3216.00000	3377	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31565.00000	30332	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.22000	8.25000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7829.00000	8142	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30729.00000	29686	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			8.21000	8.23000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		21546.00000	22465	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2113.00000	1570	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		33995.00000	35265	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		520.00000	328	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		37287.00000	38610	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		347.00000	209	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		40613.00000	41977	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		227.00000	130	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		54024.00000	55467	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		33.00000	15	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			8.16000	8.18000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		3366.00000	3444	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		54540.00000	53164	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.09500	8.11500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		8693.00000	8914	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		54526.00000	53303	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			7.78000	7.82000		12.56	2.00	633.00
R209 On 02/08/2007 Bond Future	7.25	Call		280.00000	282	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		58757.00000	54863	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		19.00000	17	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		86283.00000	82384	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		1.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		115470.00000	111574	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.74000	7.78000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2723.00000	2994	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		84923.00000	81274	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.69000	7.73000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		8738.00000	9382	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		85862.00000	82557	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			249.58100	249.07300		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>7.00</b>	<b>9,560.00</b>

**Grand Total:** 7.00 9,560.00