



Daily MTM Report

Daily summary for 07/05/2007

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			7.93000	7.94500			0.00	0.00
R157 On 15/09/2015 Bond			7.57000	7.57500			0.00	0.00
R186 On 21/12/2026 Bond			7.26000	7.26500			0.00	0.00
R196 On 28/02/2009 Bond			8.34000	8.35500			0.00	0.00
R201 On 21/12/2014 Bond			7.62000	7.63000			0.00	0.00
R203 On 15/09/2017 Bond			7.50500	7.51500			0.00	0.00
R204 On 21/12/2018 Bond			7.49500	7.50500			0.00	0.00
R206 On 15/01/2014 Bond			7.62000	7.63000			0.00	0.00
R207 On 15/01/2020 Bond			7.42500	7.43500			0.00	0.00
R209 On 31/03/2036 Bond			6.97000	6.96500			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

ALBI On 02/08/2007 Index Future			263.15200	262.95500		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		91926.00000	93590	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2376.00000	2070	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			269.22100	269.01600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		152146.00000	154020	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1986.00000	1810	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.86600	275.66600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		218033.00000	219934	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1373.00000	1274	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.15800	112.06500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.55750	263.29600		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		227960.00000	230575	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			269.44250	269.17500		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		62027.00000	63575	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		20277.00000	19150	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.70900	275.43400		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		116564.00000	118652	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		12224.00000	11562	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.87800	282.16100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.77800	8.78300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28200	8.28000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.74700	7.73800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36200	8.36200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16900	8.16800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12500	8.12800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J207 On 15/01/2020 jSwap			8.05300	8.05600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20800	9.20800		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.26800	9.26500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4307.00000	4313	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		6.00000	5	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.18700	9.19900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4510.00000	4478	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		59.00000	58	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.07900	9.08800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19408.00000	19303	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15538.00000	15455	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86100	8.86800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6843.00000	6633	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		13807.00000	13726	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.73000	8.73900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11825.00000	11637	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		16590.00000	16567	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.58900	8.59800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14099.00000	13937	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		21386.00000	21387	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36500	8.36300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		895.00000	839	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36672.00000	36538	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.28100	8.28000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4181.00000	4104	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		33292.00000	33176	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.19400	8.19300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		5964.00000	5900	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		38679.00000	38576	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.03300	8.03200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		43.00000	37	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		65576.00000	65500	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			7.97200	7.97100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		384.00000	367	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		70266.00000	70179	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.90700	7.90700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		955.00000	930	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 07/02/2008 jNote	9.00	Put		75341.00000	75312	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70400	8.71400		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.88000	8.89700		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.14600	9.16400		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.03100	9.03900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.14800	9.15600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.26700	9.27700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.13700	9.14400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.22300	9.23100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			260.08100	259.85300		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.88000	7.90000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		18816.00000	19233	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1561.00000	1397	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23831.00000	24302	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		899.00000	789	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25125.00000	25608	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		779.00000	681	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26432.00000	26924	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		675.00000	586	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31752.00000	32278	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		373.00000	317	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.67400	7.69100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		17032.00000	17137	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		15442.00000	15089	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		20662.00000	20801	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		12367.00000	12048	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		24694.00000	24869	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		9746.00000	9462	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.56400	7.58300		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22691.00000	22833	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18605.00000	18281	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		26013.00000	26179	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15846.00000	15546	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		29592.00000	29783	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13387.00000	13111	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.53000	7.54500		6.00	0.00	2.00
R157 On 02/08/2007 Bond Future	7.75	Call		25164.00000	25618	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		10258.00000	9613	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		7184.00000	7284	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		29022.00000	28022	5.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	8.50	Call		68938.00000	69875	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1319.00000	1157	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81918.00000	82917	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		710.00000	610	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		85181.00000	86192	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		606.00000	518	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88429.00000	89453	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		499.00000	423	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		101453.00000	102514	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		219.00000	181	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.42000	7.42500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		22094.00000	22133	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		16718.00000	16398	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		22094.00000	22133	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		16718.00000	16398	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		13740.00000	13729	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		26392.00000	26022	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		32880.00000	32988	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		9789.00000	9537	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.42500	7.36300		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.25	Call		20848.00000	18799	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		28782.00000	31059	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		29523.00000	26984	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		19986.00000	21774	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		39965.00000	36967	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		13252.00000	14581	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.20800	7.21300		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		125913.00000	126414	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1438.00000	1292	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		147207.00000	147764	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		744.00000	656	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		152494.00000	153062	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		629.00000	552	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		157741.00000	158320	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		512.00000	446	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		178533.00000	179146	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		214.00000	182	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.16300	7.16800		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		25064.00000	25291	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		14554.00000	14136	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		46880.00000	47298	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5073.00000	4846	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		10545.00000	10614	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		32464.00000	31888	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/02/2008 Bond Future			7.12200	7.12700		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		32272.00000	32545	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		16599.00000	16228	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		53761.00000	54182	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7053.00000	6831	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		79171.00000	79706	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2492.00000	2385	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.16000	8.17400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3976.00000	4034	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2860.00000	2713	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6292.00000	6392	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1518.00000	1413	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9127.00000	9267	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		713.00000	648	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.01100	8.03200		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		16020.00000	16040	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13304.00000	13062	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17694.00000	17724	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11875.00000	11643	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19463.00000	19504	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10556.00000	10334	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.86100	7.88700		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20429.00000	20470	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16808.00000	16589	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21752.00000	21799	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15649.00000	15436	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		23123.00000	23177	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14546.00000	14339	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.57000	7.59000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52222.00000	53229	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1112.00000	959	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62512.00000	63579	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		589.00000	496	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65104.00000	66182	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		500.00000	419	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67700.00000	68789	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		425.00000	354	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78089.00000	79207	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		219.00000	178	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.47900	7.49000		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		15752.00000	15946	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15185.00000	14754	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/11/2007 Bond Future	7.75	Call		23780.00000	24072	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9147.00000	8815	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		9654.00000	9764	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		23389.00000	22874	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.41900	7.43000		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		20835.00000	21065	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		16974.00000	16596	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		28763.00000	29069	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11257.00000	10954	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		14377.00000	14537	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		24385.00000	23937	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.43900	7.44800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73882.00000	74436	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		880.00000	780	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		86584.00000	87178	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		459.00000	399	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89759.00000	90360	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		389.00000	336	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92917.00000	93527	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		317.00000	272	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		105514.00000	106146	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		133.00000	111	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.38400	7.39500		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		19035.00000	19379	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		11534.00000	11089	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.33500	7.34600		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		24897.00000	25265	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		14089.00000	13680	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.43600	7.44500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80109.00000	80624	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2012.00000	1825	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93105.00000	93687	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1090.00000	971	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96379.00000	96976	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		928.00000	823	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99659.00000	100268	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		788.00000	694	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		112784.00000	113432	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		395.00000	341	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.38600	7.39600		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		19375.00000	19712	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		11391.00000	10956	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/02/2008 Bond Future			7.33900	7.35000		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24608.00000	25024	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		13255.00000	12831	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.53900	7.54900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16776.00000	16930	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6751.00000	6403	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25566.00000	25836	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3244.00000	3012	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35788.00000	36160	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1358.00000	1228	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.46700	7.47700		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		21877.00000	22086	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8638.00000	8358	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.39900	7.41000		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		26595.00000	26848	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10642.00000	10373	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.36900	7.37800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84811.00000	85491	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		266.00000	226	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		98677.00000	99381	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		91.00000	75	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		102119.00000	102826	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		68.00000	55	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		105548.00000	106258	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		51.00000	41	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119117.00000	119833	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		15.00000	11	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.31900	7.33000		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		21856.00000	22321	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8481.00000	8073	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.27400	7.28400		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		27021.00000	27455	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		10219.00000	9867	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.93000	6.93500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		27143.00000	27083	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		19690.00000	19052	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		44687.00000	44800	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		9447.00000	8983	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14291.00000	14134	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		36044.00000	35308	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.90000	6.72600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 01/11/2007 Bond Future	7.00	Call		34854.00000	19364	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		2849.00000	7885	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.87000	6.61800		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		47962.00000	24822	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		2980.00000	9895	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.42500	260.16800		0.00	0.00	500.00
Total for Derivatives:							0.00	2,005.00
Grand Total:							0.00	2,005.00