

# Daily MTM Report

Daily summary for 05/06/2007

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			8.57000	8.59000			0.00	0.00
R157 On 15/09/2015 Bond			8.05000	8.07000			0.00	0.00
R186 On 21/12/2026 Bond			7.77000	7.79000			0.00	0.00
R196 On 28/02/2009 Bond			9.02500	9.04500			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.14000			0.00	0.00
R203 On 15/09/2017 Bond			7.95000	7.98000			0.00	0.00
R204 On 21/12/2018 Bond			7.94500	7.98000			0.00	0.00
R206 On 15/01/2014 Bond			8.11500	8.13500			0.00	0.00
R207 On 15/01/2020 Bond			7.91000	7.94000			0.00	0.00
R209 On 31/03/2036 Bond			7.48000	7.50000			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

ALBI On 02/08/2007 Index Future			255.93200	255.65400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		29762.00000	31381	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		13222.00000	12061	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			255.93200	261.78500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		85533.00000	43063	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		7683.00000	23743	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			268.86900	268.61800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		150510.00000	152779	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		4330.00000	4089	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			109.44600	109.34500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			256.72100	256.43100		3.89	83.00	183.00
GOVI On 02/08/2007 jGovi	240.50	Call		159310.00000	162210	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			262.51400	262.21700		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		14625.00000	15580	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		42455.00000	40440	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			269.00700	268.70400		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		55803.00000	57801	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		18763.00000	17731	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			252.23900	242.60000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.40600	9.46100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.90800	8.95300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.32600	8.36900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.98400	9.03200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.76100	8.80200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.70300	8.75100		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			8.63800	8.69000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.42100	9.42100		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.58000	9.60300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5121.00000	5065	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			9.70000	9.61000		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		813.00000	782	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		582.00000	599	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.68400	9.72000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5817.00000	5724	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		8.00000	9	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.65500	9.68900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19207.00000	19130	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		13864.00000	13868	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.50100	9.55100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11016.00000	10412	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		5567.00000	5867	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.44000	9.50100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17776.00000	17076	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		8703.00000	9103	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.35100	9.42000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20428.00000	19704	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		12882.00000	13394	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.09700	9.15100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		6225.00000	5305	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		10150.00000	11376	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.03800	9.09300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		14691.00000	13502	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		11004.00000	11995	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.96300	9.01700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		16774.00000	15693	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		16101.00000	17168	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.64300	8.68500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1634.00000	1216	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		22316.00000	24700	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.59000	8.63400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		4309.00000	3657	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 01/11/2007 jNote	9.00	Put		28397.00000	30692	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.52800	8.57500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		6274.00000	5511	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		34294.00000	36691	0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.72500	8.73100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.99000	9.00200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.35700	9.37000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.18500	9.19000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.38200	9.38400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.56800	9.56600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.38500	9.38200		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			251.96500	251.66900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.54500	8.56000		2.93	1,926.00	1,038.00
R153 On 02/08/2007 Bond Future	8.50	Call		4877.00000	5026	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6585.00000	6306	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		8026.00000	8241	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4056.00000	3844	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		8942.00000	9174	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		3558.00000	3363	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		9905.00000	10153	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		3110.00000	2931	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		14167.00000	14473	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1749.00000	1628	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.51500	8.50000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		5627.00000	5450	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		12230.00000	12448	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		3507.00000	3377	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		16764.00000	17029	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		2047.00000	1959	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		22009.00000	22316	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.44500	8.40500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		9455.00000	9006	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13178.00000	13687	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		7034.00000	6666	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		16795.00000	17385	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		5082.00000	4789	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		20923.00000	21588	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			8.02500	8.04000		6.00	5.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		5445.00000	5644	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		26162.00000	25299	6.00	0.00	86.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	7.25	Call		428.00000	446	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		57888.00000	56845	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		35693.00000	36483	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3696.00000	3425	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		47474.00000	48371	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1889.00000	1725	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		50536.00000	51454	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1584.00000	1441	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		53599.00000	54539	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1292.00000	1170	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		66147.00000	67148	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		536.00000	476	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.98000	7.99000		6.00	0.00	3.00
R157 On 01/11/2007 Bond Future	7.75	Call		13337.00000	13536	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		30056.00000	29564	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		7931.00000	8056	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		42366.00000	41800	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		7931.00000	8056	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		42366.00000	41800	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		4353.00000	4424	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		56816.00000	56196	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.92500	7.94000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		21166.00000	21554	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		34026.00000	33405	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		14853.00000	15148	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		44889.00000	44175	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		9993.00000	10206	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		57499.00000	56703	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.74500	7.76500		10.54	0.00	5.00
R186 On 02/08/2007 Bond Future	8.25	Call		61255.00000	63144	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5308.00000	4807	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		80577.00000	82676	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2643.00000	2352	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		85538.00000	87678	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2202.00000	1952	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		90484.00000	92663	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1784.00000	1572	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		110512.00000	112802	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		722.00000	621	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.70500	7.71500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		24278.00000	24642	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		50324.00000	49494	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		14543.00000	14774	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		71886.00000	70923	10.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/11/2007 Bond Future	7.00	Call		7993.00000	8124	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		97764.00000	96701	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.65000	7.65500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		50586.00000	50829	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		39320.00000	38967	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		36508.00000	36688	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		55212.00000	54795	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		25144.00000	25268	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		74883.00000	74410	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.95400	8.97500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		1394.00000	1472	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		4655.00000	4429	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		557.00000	592	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		7459.00000	7190	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		181.00000	193	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		10740.00000	10449	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.84300	8.86700		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3544.00000	3664	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		4986.00000	4810	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2347.00000	2435	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		6878.00000	6670	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1471.00000	1532	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		9104.00000	8869	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.71800	8.74400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		5595.00000	5714	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5536.00000	5398	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4448.00000	4549	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6862.00000	6706	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		3469.00000	3553	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8365.00000	8193	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.09000	8.10000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		25479.00000	25854	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3404.00000	3220	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		34625.00000	35070	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1737.00000	1623	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		37023.00000	37482	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1455.00000	1354	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		39455.00000	39927	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1215.00000	1127	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		49407.00000	49918	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		572.00000	524	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			8.03000	8.04000		6.28	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		10479.00000	10625	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		26503.00000	26102	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		6368.00000	6461	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		36458.00000	36004	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		3602.00000	3656	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		47995.00000	47501	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.95000	7.94000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		17151.00000	16875	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		27375.00000	27634	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		12116.00000	11894	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		35986.00000	36299	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		8222.00000	8050	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		45960.00000	46323	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.92000	7.94500		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		40172.00000	41620	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2512.00000	2219	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		52011.00000	53587	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1227.00000	1063	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		55046.00000	56646	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1018.00000	877	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		58077.00000	59700	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		818.00000	701	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		70359.00000	72047	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		320.00000	267	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.86500	7.89000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		9692.00000	10169	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		36956.00000	35713	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.80000	7.81000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		17641.00000	17854	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		38969.00000	38503	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.91000	7.95000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		44144.00000	46517	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4439.00000	3840	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		55966.00000	58574	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2344.00000	1981	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		59034.00000	61689	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1975.00000	1659	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		62136.00000	64834	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1657.00000	1382	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		74778.00000	77603	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		782.00000	635	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.86500	7.90000		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 01/11/2007 Bond Future	7.50	Call		17118.00000	17961	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		47087.00000	45355	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.80000	7.82000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		26977.00000	27519	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		50664.00000	49746	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.07500	8.09000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		6753.00000	6994	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11134.00000	10646	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		2882.00000	2995	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19559.00000	18943	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		13119.00000	13523	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5392.00000	5067	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.99100	8.01200		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		8975.00000	9304	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		21480.00000	20813	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.92000	7.91000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		14751.00000	14511	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		22150.00000	22371	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.88500	7.91000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		44508.00000	46205	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1311.00000	1117	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		57691.00000	59502	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		451.00000	371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		61041.00000	62870	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		337.00000	275	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		64400.00000	66242	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		250.00000	202	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		77823.00000	79698	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		68.00000	53	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.83500	7.86000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		10512.00000	11051	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		38058.00000	36717	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.77500	7.79000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		17816.00000	18201	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		39791.00000	39056	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.45500	7.47500		12.56	349.00	631.00
R209 On 02/08/2007 Bond Future	7.25	Call		8469.00000	8987	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		32331.00000	30771	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		2940.00000	3144	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		54590.00000	52715	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		761.00000	817	12.56	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	6.75	Put		81616.00000	79594	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.42000	7.43500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		10938.00000	11285	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		58317.00000	57097	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.37000	7.38000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		20427.00000	20728	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		61937.00000	61184	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			253.63300	253.34600		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>2,363.00</b>	<b>3,096.00</b>
<b>Grand Total:</b>							<b>2,363.00</b>	<b>3,096.00</b>