

# Daily MTM Report

Daily summary for 04/05/2007

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			7.94500	7.98500			0.00	0.00
R157 On 15/09/2015 Bond			7.57500	7.61500			0.00	0.00
R186 On 21/12/2026 Bond			7.26500	7.30000			0.00	0.00
R196 On 28/02/2009 Bond			8.35500	8.37500			0.00	0.00
R201 On 21/12/2014 Bond			7.63000	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.51500	7.55500			0.00	0.00
R204 On 21/12/2018 Bond			7.50500	7.54500			0.00	0.00
R206 On 15/01/2014 Bond			7.63000	7.67000			0.00	0.00
R207 On 15/01/2020 Bond			7.43500	7.47500			0.00	0.00
R209 On 31/03/2036 Bond			6.96500	6.99000			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			262.95500		262.43700		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			87250.00000	91926	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			2880.00000	2376	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			269.01600		268.50100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			147296.00000	152146	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			2286.00000	1986	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.66600		275.14800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			213027.00000	218033	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1547.00000	1373	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.06500		111.89000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.29600		262.79900		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call			222990.00000	227960	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			269.17500		268.66800		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call			58736.00000	62027	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			22056.00000	20277	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.43400		274.91400		0.00	34.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			112403.00000	116564	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			13263.00000	12224	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.16100		282.16100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78300		8.80700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28000		8.31200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73800		7.78700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36200		8.39400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16800		8.20200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12800		8.16700		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			8.05600	8.09900		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			9.26500	9.28600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4358.00000	4307	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		6.00000	6	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19900	9.21300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4546.00000	4510	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		58.00000	59	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.08800	9.13100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19494.00000	19408	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15520.00000	15538	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86800	8.89700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7102.00000	6843	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		13537.00000	13807	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.73900	8.76700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12090.00000	11825	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		16343.00000	16590	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.59800	8.62400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14333.00000	14099	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		21146.00000	21386	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36300	8.38900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1002.00000	895	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35711.00000	36672	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.28000	8.30900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4456.00000	4181	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		32379.00000	33292	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.19300	8.22700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6309.00000	5964	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		37626.00000	38679	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.03200	8.06600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		60.00000	43	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63208.00000	65576	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			7.97100	8.00700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		463.00000	384	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		67811.00000	70266	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.90700	7.94600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1105.00000	955	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		72736.00000	75341	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71400	8.72200		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.89700	8.91200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.16400	9.18200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.03900	9.04700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.15600	9.16300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.27700	9.28000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.14400	9.14500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.23100	9.23200		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.85300	259.30400		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.90000	7.93000		2.93	12.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		18119.00000	18816	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1735.00000	1561	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23073.00000	23831	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1011.00000	899	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		24354.00000	25125	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		879.00000	779	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		25650.00000	26432	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		763.00000	675	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30936.00000	31752	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		427.00000	373	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.69100	7.73700		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		16436.00000	17032	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		16086.00000	15442	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		19984.00000	20662	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		12929.00000	12367	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		23937.00000	24694	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		10228.00000	9746	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.58300	7.63400		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22058.00000	22691	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		19222.00000	18605	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		25321.00000	26013	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		16404.00000	15846	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		28843.00000	29592	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13887.00000	13387	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.54500	7.57500		6.00	2.00	2.00
R157 On 02/08/2007 Bond Future	7.75	Call		23858.00000	25164	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		11147.00000	10258	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		6631.00000	7184	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		30663.00000	29022	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		66927.00000	68938	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1503.00000	1319	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		79832.00000	81918	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		819.00000	710	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		83081.00000	85181	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		701.00000	606	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		86315.00000	88429	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		580.00000	499	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		99298.00000	101453	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		259.00000	219	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.42500	7.46700		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		20523.00000	22094	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		18161.00000	16718	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		20523.00000	22094	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		18161.00000	16718	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		12608.00000	13740	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		28275.00000	26392	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		30880.00000	32880	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		10802.00000	9789	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.36300	7.40800		0.00	477.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		27806.00000	29523	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		21412.00000	19986	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		19486.00000	20848	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		30562.00000	28782	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		37906.00000	39965	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		14335.00000	13252	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.21300	7.24800		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		121662.00000	125913	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1693.00000	1438	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142845.00000	147207	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		889.00000	744	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		148112.00000	152494	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		755.00000	629	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		153339.00000	157741	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		617.00000	512	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		174075.00000	178533	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		264.00000	214	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.16800	7.20400		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		22460.00000	25064	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		16579.00000	14554	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		43216.00000	46880	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		6039.00000	5073	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		9125.00000	10545	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		35672.00000	32464	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			7.12700	7.16400		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		29480.00000	32272	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		18550.00000	16599	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		50083.00000	53761	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		8117.00000	7053	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		74900.00000	79171	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2965.00000	2492	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.17400	8.19600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3818.00000	3976	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3025.00000	2860	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6080.00000	6292	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1629.00000	1518	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8869.00000	9127	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		778.00000	713	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.03200	8.05600		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15900.00000	16020	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13484.00000	13304	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17563.00000	17694	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12044.00000	11875	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19322.00000	19463	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10714.00000	10556	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.88700	7.91600		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20306.00000	20429	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16975.00000	16808	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21623.00000	21752	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15809.00000	15649	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22987.00000	23123	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14700.00000	14546	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.59000	7.61500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50908.00000	52222	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1245.00000	1112	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61143.00000	62512	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		667.00000	589	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63725.00000	65104	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		568.00000	500	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66312.00000	67700	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		484.00000	425	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		76675.00000	78089	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		252.00000	219	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.49000	7.53200		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		14603.00000	15752	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		16416.00000	15185	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		22289.00000	23780	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		10037.00000	9147	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8842.00000	9654	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		24958.00000	23389	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.43000	7.47400		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		19579.00000	20835	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		18147.00000	16974	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		27231.00000	28763	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		12153.00000	11257	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13402.00000	14377	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		25838.00000	24385	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44800	7.48900		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71081.00000	73882	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1055.00000	880	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		83709.00000	86584	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		559.00000	459	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		86870.00000	89759	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		475.00000	389	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90014.00000	92917	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		389.00000	317	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102573.00000	105514	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		168.00000	133	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.39500	7.43600		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17400.00000	19035	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		12836.00000	11534	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.34600	7.38900		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		23154.00000	24897	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		15378.00000	14089	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.44500	7.48600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77225.00000	80109	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2316.00000	2012	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		90101.00000	93105	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1276.00000	1090	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		93353.00000	96379	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1091.00000	928	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		96612.00000	99659	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		929.00000	788	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		109675.00000	112784	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		475.00000	395	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.39600	7.43700		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		17603.00000	19375	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		12776.00000	11391	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			7.35000	7.39300		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		22704.00000	24608	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		14621.00000	13255	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.54900	7.59000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15535.00000	16776	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		7565.00000	6751	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24000.00000	25566	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3733.00000	3244	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		33985.00000	35788	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1611.00000	1358	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.47700	7.52000		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		20571.00000	21877	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		9432.00000	8638	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.41000	7.45500		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		25259.00000	26595	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		11435.00000	10642	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.37800	7.41900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		81614.00000	84811	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		340.00000	266	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95436.00000	98677	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		120.00000	91	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		98871.00000	102119	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		91.00000	68	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102295.00000	105548	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		69.00000	51	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		115852.00000	119117	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		21.00000	15	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.33000	7.37100		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		19827.00000	21856	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		9699.00000	8481	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.28400	7.32700		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		24876.00000	27021	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		11449.00000	10219	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.93500	6.96000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		25678.00000	27143	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		21103.00000	19690	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		42686.00000	44687	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		10324.00000	9447	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		13378.00000	14291	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		38008.00000	36044	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.72600	6.93000		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		17332.00000	34854	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		9321.00000	2849	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.61800	6.90000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		22726.00000	47962	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		11277.00000	2980	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.16800	259.67600		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>525.00</b>	<b>2,005.00</b>
<b>Grand Total:</b>							<b>525.00</b>	<b>2,005.00</b>