



Daily MTM Report

Daily summary for 08/05/2007

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			7.95500	7.93000			0.00	0.00
R157 On 15/09/2015 Bond			7.59500	7.57000			0.00	0.00
R186 On 21/12/2026 Bond			7.29500	7.26000			0.00	0.00
R196 On 28/02/2009 Bond			8.36500	8.34000			0.00	0.00
R201 On 21/12/2014 Bond			7.65000	7.62000			0.00	0.00
R203 On 15/09/2017 Bond			7.53000	7.50500			0.00	0.00
R204 On 21/12/2018 Bond			7.52000	7.49500			0.00	0.00
R206 On 15/01/2014 Bond			7.64500	7.62000			0.00	0.00
R207 On 15/01/2020 Bond			7.45000	7.42500			0.00	0.00
R209 On 31/03/2036 Bond			7.00500	6.97000			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			262.74300		263.15200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			93590.00000	89757	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			2070.00000	2327	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			288.31700		269.22100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			154020.00000	343173	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			1810.00000	3	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.44400		275.86600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			219934.00000	215820	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1274.00000	1380	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.06700		112.15800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.24400		263.55750		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call			230575.00000	227440	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			269.12100		269.44250		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call			63575.00000	61283	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			19150.00000	20073	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.38100		275.70900		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			118652.00000	115902	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			11562.00000	12092	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.81600		281.87800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.79900		8.77800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.30100		8.28200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.77000		7.74700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38300		8.36200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18800		8.16900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15100		8.12500		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			8.08200		8.05300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.21300		9.20800		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.27000		9.26800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4313.00000	4318	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			5.00000	5	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19500		9.18700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4478.00000	4497	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			58.00000	56	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.07700		9.07900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			19303.00000	19269	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			15455.00000	15426	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.87000		8.86100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			6633.00000	6642	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			13726.00000	13570	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.74500		8.73000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			11637.00000	11718	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put			16567.00000	16374	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.61000		8.58900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			13937.00000	14068	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			21387.00000	21137	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.38200		8.36500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			839.00000	871	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			36538.00000	35872	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.30200		8.28100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call			4104.00000	4251	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put			33176.00000	32464	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.22000		8.19400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			5900.00000	6118	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			38576.00000	37726	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05300		8.03300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call			37.00000	42	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put			65500.00000	64097	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			7.99300		7.97200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call			367.00000	400	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put			70179.00000	68726	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.93100		7.90700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			930.00000	1004	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		75312.00000	73686	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70100	8.70400		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.87600	8.88000		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.14200	9.14600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.02700	9.03100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.14000	9.14800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25400	9.26700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.12400	9.13700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.20800	9.22300		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.66500	260.08100		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.90000	7.88000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		19233.00000	18718	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1397.00000	1463	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24302.00000	23759	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		789.00000	827	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25608.00000	25059	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		681.00000	713	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26924.00000	26371	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		586.00000	614	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32278.00000	31712	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		317.00000	332	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.90000	7.67400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		17137.00000	14071	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		15089.00000	18100	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		20801.00000	17332	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		12048.00000	14656	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		24869.00000	21010	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		9462.00000	11681	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.59300	7.56400		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22833.00000	22411	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18281.00000	18570	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		26179.00000	25724	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15546.00000	15803	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		29783.00000	29297	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13111.00000	13337	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.55000	7.53000		6.00	3.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		25618.00000	24576	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		9613.00000	10037	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		7284.00000	6776	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		28022.00000	28979	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		69875.00000	68467	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1157.00000	1214	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		82917.00000	81481	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		610.00000	639	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		86192.00000	84751	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		518.00000	543	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		89453.00000	88008	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		423.00000	444	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		102514.00000	101057	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		181.00000	189	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.44600	7.42000		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		22133.00000	21058	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		16398.00000	17191	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		22133.00000	21058	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		16398.00000	17191	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		13729.00000	12933	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		26022.00000	27093	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		32988.00000	31655	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		9537.00000	10071	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.38500	7.42500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		26984.00000	28479	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		21774.00000	20480	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		18799.00000	19978	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		31059.00000	29449	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		36967.00000	38770	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		14581.00000	13595	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.24400	7.20800		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		126414.00000	121934	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1292.00000	1451	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		147764.00000	143209	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		656.00000	739	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		153062.00000	148494	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		552.00000	622	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		158320.00000	153739	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		446.00000	504	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		179146.00000	174532	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		182.00000	207	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.20000	7.16300		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		25291.00000	22480	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		14136.00000	16086	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		47298.00000	43426	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4846.00000	5735	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		10614.00000	9045	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		31888.00000	35079	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			7.15900	7.12200		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		32545.00000	29646	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		16228.00000	18076	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		54182.00000	50416	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6831.00000	7811	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		79706.00000	75381	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2385.00000	2806	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.19000	8.16000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4034.00000	3771	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2713.00000	2891	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6392.00000	6059	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1413.00000	1521	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9267.00000	8883	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		648.00000	705	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.04200	8.01100		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		16040.00000	15791	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13062.00000	13200	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17724.00000	17462	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11643.00000	11769	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19504.00000	19231	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10334.00000	10448	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.89400	7.86100		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20470.00000	20258	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16589.00000	16707	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21799.00000	21581	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15436.00000	15547	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		23177.00000	22951	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14339.00000	14444	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.59000	7.57000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53229.00000	52118	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		959.00000	1008	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63579.00000	62445	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		496.00000	521	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		66182.00000	65044	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		419.00000	440	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		68789.00000	67647	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		354.00000	371	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79207.00000	78056	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		178.00000	186	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.51100	7.47900		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		15946.00000	14977	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		14754.00000	15600	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		24072.00000	22846	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		8815.00000	9405	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		9764.00000	9061	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		22874.00000	23987	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.45100	7.41900		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		21065.00000	20078	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		16596.00000	17377	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		29069.00000	27884	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		10954.00000	11538	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		14537.00000	13757	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		23937.00000	24925	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.46500	7.43900		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74436.00000	72605	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		780.00000	838	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87178.00000	85319	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		399.00000	429	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		90360.00000	88496	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		336.00000	361	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93527.00000	91658	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		272.00000	293	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106146.00000	104265	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		111.00000	120	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.41000	7.38400		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		19379.00000	18247	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		11089.00000	11821	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.36200	7.33500		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		25265.00000	24093	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		13680.00000	14414	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46200	7.43600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80624.00000	78701	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1825.00000	1927	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93687.00000	91718	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		971.00000	1028	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96976.00000	94998	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		823.00000	871	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		100268.00000	98284	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		694.00000	735	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		113432.00000	111427	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		341.00000	362	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.41200	7.38600		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		19712.00000	18490	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		10956.00000	11739	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			7.36600	7.33900		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		25024.00000	23747	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		12831.00000	13612	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.56600	7.53900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16930.00000	15995	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6403.00000	6823	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25836.00000	24710	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3012.00000	3242	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36160.00000	34911	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1228.00000	1334	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.49300	7.46700		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		22086.00000	21222	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8358.00000	8765	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.42600	7.39900		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		26848.00000	25987	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10373.00000	10791	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.39500	7.36900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		85491.00000	83436	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		226.00000	249	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		99381.00000	97311	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		75.00000	83	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		102826.00000	100755	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		55.00000	62	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106258.00000	104185	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		41.00000	46	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119833.00000	117757	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		11.00000	13	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.34500	7.31900		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		22321.00000	20937	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8073.00000	8752	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.30000	7.27400		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		27455.00000	26082	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		9867.00000	10538	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.96000	6.93000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		27083.00000	25031	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		19052.00000	20456	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		44800.00000	42143	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		8983.00000	9780	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14134.00000	12774	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		35308.00000	37404	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.91500	6.90000		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		19364.00000	18225	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		7885.00000	8483	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.87000	6.87000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		24822.00000	24794	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9895.00000	9867	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.11300	260.42500		0.00	0.00	500.00
Total for Derivatives:							3.00	2,008.00
Grand Total:							3.00	2,008.00