

# Daily MTM Report

Daily summary for 11/05/2007

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			7.95000	7.97000			0.00	0.00
R157 On 15/09/2015 Bond			7.57500	7.60000			0.00	0.00
R186 On 21/12/2026 Bond			7.24500	7.29500			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	7.65000			0.00	0.00
R203 On 15/09/2017 Bond			7.52000	7.54000			0.00	0.00
R204 On 21/12/2018 Bond			7.51000	7.53000			0.00	0.00
R206 On 15/01/2014 Bond			7.63000	7.65000			0.00	0.00
R207 On 15/01/2020 Bond			7.44000	7.46500			0.00	0.00
R209 On 31/03/2036 Bond			6.96500	7.00000			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			262.90600		262.51200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			87523.00000	91103	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			2403.00000	2043	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.97000		268.57200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			147766.00000	151523	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			2046.00000	1823	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.63600		275.22500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			213666.00000	217642	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1416.00000	1282	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.09400		111.95800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.44250		262.97300		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call			224730.00000	229425	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			269.32200		268.84250		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call			59219.00000	62370	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			20794.00000	19150	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.59250		275.10000		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call			113495.00000	117466	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			12495.00000	11541	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.69900		281.56500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82700		8.83200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33800		8.34200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80100		7.77000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41900		8.42300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21400		8.21900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17400		8.18000		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			8.10500	8.10900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.21300	9.21300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.26600	9.27400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4327.00000	4308	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		4.00000	4	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.22300	9.22100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4560.00000	4565	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		51.00000	50	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13200	9.11400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19255.00000	19246	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15320.00000	15268	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.91400	8.90600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6788.00000	6790	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		13058.00000	12914	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.79000	8.78500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11965.00000	11966	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		15889.00000	15799	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.65100	8.65300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14342.00000	14295	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		20629.00000	20618	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42300	8.42000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		952.00000	940	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34392.00000	34257	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.34500	8.34400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4559.00000	4539	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		31050.00000	30986	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.26100	8.26300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6485.00000	6441	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		36321.00000	36355	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.07900	8.08400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		49.00000	45	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61910.00000	62254	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.02000	8.02500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		453.00000	435	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		66499.00000	66830	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.95700	7.96200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1104.00000	1075	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		71561.00000	71884	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68800	8.69300		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.84900	8.86100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.10800	9.12500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.01100	9.01900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.12500	9.13200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.24000	9.24400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.11600	9.11600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.20000	9.19800		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.94900	259.36100		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.90000	7.92000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		18181.00000	18644	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1506.00000	1389	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23199.00000	23705	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		847.00000	773	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		24495.00000	25010	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		730.00000	664	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		25804.00000	26327	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		628.00000	570	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31136.00000	31682	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		337.00000	302	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.83500	7.85500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		14551.00000	14764	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		17374.00000	17050	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		17893.00000	18142	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		14011.00000	13723	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		21653.00000	21939	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11117.00000	10866	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.59200	7.61500		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22047.00000	22312	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18746.00000	18447	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		25337.00000	25629	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15954.00000	15683	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		28887.00000	29206	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13466.00000	13222	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.53000	7.56000		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		23927.00000	25266	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		10120.00000	9261	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		6417.00000	6972	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		29353.00000	27710	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		67716.00000	69755	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1195.00000	1037	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80733.00000	82840	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		623.00000	533	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84004.00000	86124	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		528.00000	450	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87262.00000	89394	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		430.00000	365	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100317.00000	102484	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		181.00000	151	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.48000	7.51000		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		18568.00000	19607	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		19282.00000	18176	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		18568.00000	19607	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		19282.00000	18176	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		11125.00000	11850	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		29867.00000	28448	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		28511.00000	29868	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		11510.00000	10721	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.42500	7.45000		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		25918.00000	26808	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		22447.00000	21598	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		17933.00000	18625	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		31932.00000	30885	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		35717.00000	36803	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		15071.00000	14417	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.19600	7.24600		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		121605.00000	127758	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1379.00000	1084	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142906.00000	149194	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		694.00000	534	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		148197.00000	154508	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		582.00000	446	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		153448.00000	159783	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		469.00000	357	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		174258.00000	180656	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		189.00000	140	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.15000	7.20100		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		22301.00000	26097	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		16035.00000	13264	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		43246.00000	48540	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5684.00000	4410	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		8911.00000	10989	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		35074.00000	30584	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			7.10700	7.16000		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		29487.00000	33587	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		18045.00000	15339	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		50252.00000	55615	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7775.00000	6332	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		75228.00000	81412	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2781.00000	2159	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.18500	8.20700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3598.00000	3753	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2967.00000	2799	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5850.00000	6062	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1561.00000	1450	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8650.00000	8910	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		721.00000	658	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.03400	8.05800		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15603.00000	15722	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13211.00000	13031	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17268.00000	17398	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11774.00000	11604	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19031.00000	19172	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10448.00000	10289	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.88200	7.91000		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20105.00000	20223	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16714.00000	16552	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21425.00000	21548	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15551.00000	15395	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22793.00000	22922	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14445.00000	14295	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.56000	7.59000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52066.00000	53679	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		956.00000	829	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62412.00000	64080	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		488.00000	417	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65015.00000	66693	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		411.00000	350	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67621.00000	69308	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		346.00000	293	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78041.00000	79753	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		171.00000	143	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.48000	7.51000		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		14918.00000	15743	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15486.00000	14608	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		22802.00000	23876	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9304.00000	8675	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		9000.00000	9578	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		23869.00000	22745	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.43100	7.45300		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		19951.00000	20568	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		17361.00000	16763	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		27749.00000	28507	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11513.00000	11056	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13645.00000	14120	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		24923.00000	24183	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.45800	7.47800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71655.00000	73020	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		832.00000	745	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84368.00000	85771	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		421.00000	373	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87546.00000	88955	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		354.00000	312	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90708.00000	92125	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		286.00000	251	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		103318.00000	104754	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		116.00000	100	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.40300	7.42300		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17632.00000	18413	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		12138.00000	11486	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.35300	7.37400		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		23529.00000	24368	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		14697.00000	14055	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.45500	7.47500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77672.00000	79069	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1910.00000	1751	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		90690.00000	92151	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1011.00000	916	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		93972.00000	95445	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		855.00000	772	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		97258.00000	98742	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		720.00000	649	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		110406.00000	111922	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		351.00000	312	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.40400	7.42400		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		17877.00000	18725	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		12050.00000	11357	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			7.35700	7.37800		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		23142.00000	24061	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		13920.00000	13241	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55400	7.57400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15621.00000	16204	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6849.00000	6430	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24302.00000	25055	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3234.00000	2984	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34494.00000	35371	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1318.00000	1192	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.48000	7.50100		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		20896.00000	21521	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8829.00000	8429	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.41200	7.43300		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		25714.00000	26327	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10850.00000	10469	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.38700	7.41300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82005.00000	84037	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		254.00000	211	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95877.00000	97935	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		83.00000	67	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		99320.00000	101381	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		62.00000	50	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102750.00000	104814	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		46.00000	36	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		116321.00000	118392	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13.00000	10	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.33700	7.36300		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		19957.00000	21235	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		9197.00000	8416	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.29100	7.31700		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		25165.00000	26456	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		10955.00000	10205	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.92000	6.96000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		24767.00000	27220	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		20191.00000	18032	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		41922.00000	45248	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		9560.00000	8274	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		12529.00000	14057	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		37159.00000	34076	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.87500	6.91500		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		18156.00000	21158	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		8413.00000	6774	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.83000	6.87000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		24739.00000	27852	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9812.00000	8254	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.31100	259.84400		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,008.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>2,008.00</b>