

# Daily MTM Report

Daily summary for 22/05/2007

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			8.04000	8.05000			0.00	0.00
R157 On 15/09/2015 Bond			7.64000	7.67000			0.00	0.00
R186 On 21/12/2026 Bond			7.31500	7.37000			0.00	0.00
R196 On 28/02/2009 Bond			8.44500	8.45500			0.00	0.00
R201 On 21/12/2014 Bond			7.68000	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.58500	7.61000			0.00	0.00
R204 On 21/12/2018 Bond			7.57000	7.59500			0.00	0.00
R206 On 15/01/2014 Bond			7.68000	7.71000			0.00	0.00
R207 On 15/01/2020 Bond			7.51000	7.53500			0.00	0.00
R209 On 31/03/2036 Bond			7.00500	7.08000			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			262.01900	261.54000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		77978.00000	82292	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2578.00000	2102	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.10800	267.61600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		138400.00000	143023	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2240.00000	1943	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.81300	274.30300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		204566.00000	209490	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1536.00000	1360	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.61500	111.50400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			262.46700	262.03900		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		215390.00000	219670	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			268.32100	267.88400		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		51885.00000	54590	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		23045.00000	21380	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.57800	274.13000		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		105033.00000	108553	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		13733.00000	12773	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.70400	280.75200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.90300	8.90700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40200	8.42200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85600	7.87100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48500	8.49700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.29100	8.30500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.24500	8.26500		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			8.17400	8.19800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.25800	9.22900		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.32600	9.32500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4448.00000	4451	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2.00000	2	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.31000	9.30300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4758.00000	4775	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		35.00000	34	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.20100	9.20200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19022.00000	18988	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14868.00000	14838	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.00600	9.00800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6909.00000	6833	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		11316.00000	11277	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.88800	8.89100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12413.00000	12346	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		14401.00000	14389	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.75000	8.75600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14819.00000	14738	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		19236.00000	19263	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.49400	8.50100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		976.00000	925	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		31089.00000	31323	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.41600	8.42600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4991.00000	4861	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		28120.00000	28396	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.33200	8.34300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		7025.00000	6882	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		33565.00000	33871	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.15800	8.17300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		59.00000	48	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		55704.00000	56730	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.09900	8.11500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		585.00000	533	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		60309.00000	61368	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.03500	8.05300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1385.00000	1291	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		65423.00000	66582	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66300	8.92200		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78900	8.79000		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04900	9.04200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.99500	8.98500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.12600	9.10800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25500	9.22900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.13000	9.10800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.21700	9.19000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.15200	258.35900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.99000	8.00000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		15964.00000	16172	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1608.00000	1527	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20905.00000	21143	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		872.00000	820	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22190.00000	22434	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		744.00000	698	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23490.00000	23739	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		632.00000	592	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28804.00000	29069	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		323.00000	299	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.93000	7.94000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		16170.00000	16263	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		14565.00000	14391	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		12983.00000	13058	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		18083.00000	17891	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		19792.00000	19905	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11534.00000	11379	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.83500	7.84200		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		18792.00000	18837	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		21034.00000	20910	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		21820.00000	21874	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17981.00000	17865	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		25119.00000	25183	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		15243.00000	15136	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.60500	7.63500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		19505.00000	20727	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		11170.00000	10207	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		4260.00000	4677	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		32669.00000	30900	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		62214.00000	64234	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1166.00000	1001	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75213.00000	77308	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		576.00000	486	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78485.00000	80593	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		481.00000	404	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81745.00000	83867	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		386.00000	322	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94814.00000	96972	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		152.00000	124	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.55500	7.58500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		15413.00000	16346	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		21471.00000	20270	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		15413.00000	16346	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		21471.00000	20270	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		8813.00000	9435	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		32899.00000	31387	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		24585.00000	25848	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		12927.00000	12056	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.49500	7.52500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		22752.00000	23754	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		24483.00000	23407	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		15379.00000	16142	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		34580.00000	33266	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		31989.00000	33231	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		16544.00000	15709	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.27100	7.32800		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		111122.00000	118046	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1371.00000	1027	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132390.00000	139481	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		652.00000	475	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137679.00000	144798	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		539.00000	390	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142932.00000	150079	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		428.00000	307	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		163755.00000	170973	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		161.00000	111	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.22400	7.28100		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		16426.00000	20029	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		20367.00000	16710	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		34988.00000	40444	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		7632.00000	5828	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		5763.00000	7505	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		42132.00000	36614	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			7.17900	7.23800		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		23529.00000	27572	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		22012.00000	18558	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		42422.00000	47985	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		9870.00000	7936	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		66189.00000	72814	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3667.00000	2795	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.29900	8.31500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2596.00000	2683	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3549.00000	3401	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4586.00000	4718	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1881.00000	1778	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7209.00000	7383	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		863.00000	803	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.14300	8.15700		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		14495.00000	14543	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13337.00000	13211	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		16121.00000	16176	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11861.00000	11742	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		17850.00000	17912	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10501.00000	10388	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.98400	7.99800		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		19263.00000	19303	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16751.00000	16651	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		20565.00000	20609	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15571.00000	15475	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		21918.00000	21964	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14450.00000	14357	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.62500	7.65500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48256.00000	49858	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		904.00000	774	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58602.00000	60264	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		436.00000	366	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61207.00000	62880	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		361.00000	302	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63817.00000	65499	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		299.00000	249	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74251.00000	75958	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		138.00000	113	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.54500	7.57500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		12666.00000	13417	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		16910.00000	15967	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		20029.00000	21040	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		10208.00000	9524	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		7326.00000	7832	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		25872.00000	24683	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.46000	7.49000		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		18508.00000	19333	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		17957.00000	17129	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		26092.00000	27113	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11895.00000	11263	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		12453.00000	13082	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		25771.00000	24747	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.53000	7.55600		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		65993.00000	67758	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		805.00000	696	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78696.00000	80513	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		385.00000	327	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81875.00000	83700	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		319.00000	270	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		85039.00000	86874	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		253.00000	213	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97662.00000	99519	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		95.00000	78	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.47200	7.49900		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		14252.00000	15205	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		14181.00000	13211	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.42000	7.44700		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		20269.00000	21273	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		16566.00000	15677	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.52100	7.54700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		71983.00000	73797	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1796.00000	1601	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85012.00000	86909	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		907.00000	795	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88299.00000	90212	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		757.00000	661	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91592.00000	93518	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		629.00000	547	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104769.00000	106735	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		289.00000	247	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.46700	7.49400		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		14503.00000	15541	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		14045.00000	13016	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			7.41800	7.44500		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		19896.00000	20995	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		15752.00000	14808	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.61200	7.64400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		12784.00000	13679	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		7512.00000	6809	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21038.00000	22226	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3471.00000	3061	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31033.00000	32433	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1357.00000	1159	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.53400	7.56700		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		18458.00000	19411	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		9607.00000	8954	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.46100	7.49400		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		23561.00000	24506	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		11578.00000	10966	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.46300	7.49000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75885.00000	77977	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		242.00000	197	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89758.00000	91879	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		73.00000	58	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93203.00000	95327	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		53.00000	41	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96634.00000	98761	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		38.00000	30	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		110210.00000	112344	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		9.00000	7	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.41100	7.43700		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		16045.00000	17183	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		11116.00000	10211	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.36300	7.39000		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		21332.00000	22559	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		12823.00000	11947	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.96500	7.04500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		18326.00000	22799	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		23430.00000	18798	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		33776.00000	40135	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		11093.00000	8347	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		8238.00000	10814	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		42548.00000	36019	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.92000	7.00000		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		12224.00000	17372	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		12224.00000	8207	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.87000	6.95000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		18797.00000	24403	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		13101.00000	9476	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.35000	258.91800		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,011.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>2,011.00</b>