

Daily MTM Report

Daily summary for 16/05/2007

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			7.97500	7.96000			0.00	0.00
R157 On 15/09/2015 Bond			7.59500	7.59000			0.00	0.00
R186 On 21/12/2026 Bond			7.27500	7.26000			0.00	0.00
R196 On 28/02/2009 Bond			8.37500	8.36000			0.00	0.00
R201 On 21/12/2014 Bond			7.64500	7.64000			0.00	0.00
R203 On 15/09/2017 Bond			7.54000	7.53000			0.00	0.00
R204 On 21/12/2018 Bond			7.52500	7.52000			0.00	0.00
R206 On 15/01/2014 Bond			7.64500	7.64000			0.00	0.00
R207 On 15/01/2020 Bond			7.46500	7.45500			0.00	0.00
R209 On 31/03/2036 Bond			6.99000	6.97500			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			262.55600	262.83900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		90273.00000	87593	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		1883.00000	2033	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.61200	268.90100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		150761.00000	147980	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1751.00000	1860	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.26400	275.55800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		216828.00000	213956	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1248.00000	1316	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.74800	112.04000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			262.94500	263.26850		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		227685.00000	224450	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			268.81150	269.14350		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		60767.00000	58428	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		19332.00000	20313	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.07550	275.41150		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		115749.00000	112943	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		11634.00000	12188	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.38100	280.56500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.83600	8.82100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33100	8.33000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79200	7.78300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41500	8.41200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21700	8.21200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17900	8.16900		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			8.11100	8.10000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				9.21300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.26300	9.26200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4297.00000	4299	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		3.00000	3	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21800	9.21500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4542.00000	4548	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		48.00000	47	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13300	9.12100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19107.00000	19091	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15153.00000	15107	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.92800	8.90900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6529.00000	6608	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		12745.00000	12477	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.80900	8.78500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11767.00000	11924	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		15691.00000	15410	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.67500	8.64800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14145.00000	14327	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		20522.00000	20214	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42300	8.41200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		816.00000	828	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34583.00000	34140	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.34600	8.33400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4321.00000	4397	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		31219.00000	30800	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.26300	8.25100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6241.00000	6334	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		36567.00000	36162	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.08300	8.07700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		35.00000	35	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62391.00000	61962	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.02400	8.01700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		400.00000	407	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		67012.00000	66518	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.96100	7.95400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1027.00000	1044	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		72052.00000	71565	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.67500	8.67700		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.81800	8.82500		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.07200	9.08100		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.99400	8.99800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.11000	9.11400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.22500	9.22800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.10400	9.10600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.18700	9.19000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.57100	259.88000		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.93000	7.91000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		18299.00000	17784	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1335.00000	1400	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23371.00000	22826	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		729.00000	765	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		24679.00000	24129	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		623.00000	653	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		25998.00000	25444	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		531.00000	557	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31365.00000	30798	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		276.00000	289	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.87000	7.85000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		14387.00000	14085	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		17075.00000	17310	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		17739.00000	17401	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		13723.00000	13921	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		21516.00000	21143	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		10845.00000	11010	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.77500	7.75500		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		20077.00000	19792	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		20199.00000	20402	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		23205.00000	22898	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17246.00000	17427	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		26601.00000	26272	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		14604.00000	14762	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.56500	7.55500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		23706.00000	23142	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		9532.00000	9700	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		6136.00000	5860	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		28706.00000	29162	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		67904.00000	67182	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1017.00000	1027	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80988.00000	80259	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		513.00000	516	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84273.00000	83543	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		430.00000	432	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87545.00000	86815	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		347.00000	348	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100641.00000	99909	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		140.00000	139	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.51500	7.50500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		18475.00000	18062	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		18832.00000	19134	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		18475.00000	18062	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		18832.00000	19134	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		10997.00000	10695	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		29383.00000	29795	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		28490.00000	27975	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		11132.00000	11331	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.45500	7.44500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		25881.00000	25467	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		22063.00000	22344	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		17860.00000	17527	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		31512.00000	31874	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		35734.00000	35244	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		14740.00000	14946	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.22900	7.21200		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		125620.00000	123469	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1015.00000	1057	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		147080.00000	144906	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		488.00000	507	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		152399.00000	150222	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		405.00000	420	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		157680.00000	155499	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		322.00000	334	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		178570.00000	176382	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		122.00000	126	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.18200	7.16600		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		24634.00000	23367	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		13867.00000	14660	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		46692.00000	44973	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4628.00000	4970	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		10085.00000	9370	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		31745.00000	33092	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			7.13900	7.12300		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		32136.00000	30837	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		15948.00000	16705	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		53837.00000	52170	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6614.00000	7002	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		79455.00000	77559	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2262.00000	2421	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.21800	8.19600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3586.00000	3394	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2794.00000	2925	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5879.00000	5633	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1429.00000	1506	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8726.00000	8442	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		636.00000	674	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.05700	8.03800		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15530.00000	15362	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12889.00000	12957	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17206.00000	17030	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11462.00000	11523	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		18982.00000	18798	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10149.00000	10202	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.90000	7.88200		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20088.00000	19957	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16417.00000	16466	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21415.00000	21280	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15261.00000	15306	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22790.00000	22652	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14163.00000	14205	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.59500	7.58500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52215.00000	51644	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		815.00000	824	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62615.00000	62038	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		402.00000	405	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65229.00000	64651	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		335.00000	337	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67844.00000	67266	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		279.00000	281	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78293.00000	77713	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		133.00000	133	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.51500	7.50500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		14842.00000	14514	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15126.00000	15365	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		22782.00000	22374	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9001.00000	9159	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8897.00000	8655	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		23482.00000	23808	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.43000	7.42000		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		20762.00000	20427	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		16348.00000	16566	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		28780.00000	28384	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		10721.00000	10878	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		14244.00000	13974	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		23699.00000	23982	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.48200	7.47000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		72091.00000	71232	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		687.00000	699	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84863.00000	83997	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		336.00000	340	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88051.00000	87184	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		279.00000	283	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		91225.00000	90357	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		223.00000	225	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		103868.00000	102999	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		86.00000	86	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.42500	7.41300		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17831.00000	17299	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		11621.00000	11949	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.37500	7.36400		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		23773.00000	23284	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		14236.00000	14523	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.47300	7.46600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78093.00000	77541	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1631.00000	1623	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		91215.00000	90663	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		835.00000	828	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		94516.00000	93965	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		700.00000	693	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		97822.00000	97271	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		585.00000	578	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111028.00000	110479	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		274.00000	269	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.42000	7.41400		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		18109.00000	17800	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		11512.00000	11666	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			7.37300	7.36700		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		23474.00000	23170	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		13415.00000	13568	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.57400	7.56700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15541.00000	15254	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6418.00000	6483	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24351.00000	24024	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		2932.00000	2956	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34671.00000	34325	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1144.00000	1149	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.49700	7.49100		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		21021.00000	20793	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8465.00000	8531	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.42700	7.42200		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		25900.00000	25717	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10515.00000	10569	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.41600	7.40400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82664.00000	81712	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		195.00000	199	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		96571.00000	95615	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		60.00000	61	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100019.00000	99063	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		44.00000	45	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		103453.00000	102497	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		32.00000	32	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117034.00000	116078	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8.00000	8	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.36400	7.35300		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		20268.00000	19678	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8716.00000	8997	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.31800	7.30700		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		25520.00000	24936	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		10525.00000	10804	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.95500	6.94500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		25043.00000	24269	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		18743.00000	19119	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		42643.00000	41675	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		8555.00000	8738	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		12499.00000	11973	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		35404.00000	36028	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.91000	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		19091.00000	18312	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		7612.00000	7992	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.86000	6.85000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		26146.00000	25338	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8888.00000	9247	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.82000	260.14200		0.00	0.00	500.00
Total for Derivatives:							0.00	2,011.00
Grand Total:							0.00	2,011.00