

Daily MTM Report

Daily summary for 21/05/2007

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			8.05000	8.02000			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.63000			0.00	0.00
R186 On 21/12/2026 Bond			7.37000	7.31000			0.00	0.00
R196 On 28/02/2009 Bond			8.45500	8.42000			0.00	0.00
R201 On 21/12/2014 Bond			7.71000	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.61000	7.57500			0.00	0.00
R204 On 21/12/2018 Bond			7.59500	7.56000			0.00	0.00
R206 On 15/01/2014 Bond			7.71000	7.67000			0.00	0.00
R207 On 15/01/2020 Bond			7.53500	7.49500			0.00	0.00
R209 On 31/03/2036 Bond			7.08000	7.02000			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			261.54000	262.03700		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		82698.00000	77978	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2328.00000	2578	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.61600	268.11600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		143215.00000	138400	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2055.00000	2240	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.30300	274.80100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		209434.00000	204566	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1424.00000	1536	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.50400	111.60900		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			262.03900	262.52100		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		220210.00000	215390	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			267.88400	268.37750		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		55362.00000	51885	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		21587.00000	23045	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.13000	274.63350		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		109244.00000	105033	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		12909.00000	13733	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.75200	280.12900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.90700	8.88900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.42200	8.37800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.87100	7.84200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49700	8.46200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30500	8.25800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.26500	8.21700		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			8.19800	8.15000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.22900	9.20800		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.32500	9.31000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4413.00000	4448	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			9.30300	9.28200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4707.00000	4758	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		39.00000	35	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.20200	9.18400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19093.00000	19022	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14985.00000	14868	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.00800	8.98400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6905.00000	6909	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		11751.00000	11316	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.89100	8.86700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12330.00000	12413	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		14756.00000	14401	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.75600	8.73300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14728.00000	14819	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		19562.00000	19236	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.50100	8.47600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		960.00000	976	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		32096.00000	31089	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.42600	8.39900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4825.00000	4991	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		29056.00000	28120	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.34300	8.31700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6830.00000	7025	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		34437.00000	33565	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.17300	8.12500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		45.00000	59	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59012.00000	55704	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.11500	8.06500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		483.00000	585	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		63684.00000	60309	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.05300	8.00200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1189.00000	1385	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		68790.00000	65423	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.92200	8.66800		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.79000	8.79900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04200	9.04200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.98500	8.98000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.10800	9.10000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.22900	9.22100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.10800	9.10400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.19000	9.18700		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			258.35900	259.04500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.00000	7.97000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		16763.00000	15964	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1539.00000	1608	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21743.00000	20905	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		841.00000	872	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23034.00000	22190	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		719.00000	744	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24340.00000	23490	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		613.00000	632	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29666.00000	28804	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		317.00000	323	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.94000	7.91000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		16733.00000	16170	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		14325.00000	14565	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		13491.00000	12983	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		17787.00000	18083	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		20406.00000	19792	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11345.00000	11534	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.84200	7.81500		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		19229.00000	18792	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		20815.00000	21034	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		22289.00000	21820	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17793.00000	17981	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		25618.00000	25119	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		15084.00000	15243	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.63500	7.59500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		21569.00000	19505	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		10319.00000	11170	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		5148.00000	4260	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		30641.00000	32669	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		65052.00000	62214	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1089.00000	1166	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78096.00000	75213	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		544.00000	576	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81374.00000	78485	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		455.00000	481	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		84641.00000	81745	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		366.00000	386	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		97724.00000	94814	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		146.00000	152	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.58500	7.54500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		16907.00000	15413	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		20118.00000	21471	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		16907.00000	15413	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		20118.00000	21471	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		9868.00000	8813	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		31108.00000	32899	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		26506.00000	24585	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		12001.00000	12927	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.52500	7.48500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		24290.00000	22752	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		23250.00000	24483	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16592.00000	15379	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		33022.00000	34580	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		33837.00000	31989	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		15621.00000	16544	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.32800	7.26600		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		118819.00000	111122	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1160.00000	1371	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		140200.00000	132390	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		554.00000	652	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		145507.00000	137679	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		459.00000	539	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		150776.00000	142932	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		364.00000	428	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		171640.00000	163755	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		137.00000	161	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.28100	7.21900		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		20596.00000	16426	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		16637.00000	20367	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		41109.00000	34988	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5853.00000	7632	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		7868.00000	5763	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		36337.00000	42132	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			7.23800	7.17600		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		27963.00000	23529	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		18566.00000	22012	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		48413.00000	42422	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7980.00000	9870	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		73236.00000	66189	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2834.00000	3667	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.31500	8.27300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2946.00000	2596	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3283.00000	3549	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5045.00000	4586	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1724.00000	1881	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7748.00000	7209	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		787.00000	863	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.15700	8.12100		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		14855.00000	14495	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13249.00000	13337	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		16497.00000	16121	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11788.00000	11861	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		18239.00000	17850	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10442.00000	10501	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.99800	7.96700		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		19530.00000	19263	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16709.00000	16751	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		20839.00000	20565	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15535.00000	15571	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22197.00000	21918	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14419.00000	14450	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.65500	7.61500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50504.00000	48256	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		841.00000	904	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60886.00000	58602	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		410.00000	436	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63497.00000	61207	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		340.00000	361	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66111.00000	63817	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		283.00000	299	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		76555.00000	74251	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		132.00000	138	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.57500	7.53500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		13869.00000	12666	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15852.00000	16910	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		21566.00000	20029	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9484.00000	10208	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8184.00000	7326	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		24469.00000	25872	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.49000	7.45000		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		19764.00000	18508	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		17009.00000	17957	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		27600.00000	26092	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11198.00000	11895	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13445.00000	12453	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		24557.00000	25771	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.55600	7.52000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		68550.00000	65993	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		766.00000	805	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		81279.00000	78696	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		371.00000	385	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		84460.00000	81875	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		308.00000	319	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		87628.00000	85039	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		246.00000	253	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		100257.00000	97662	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		94.00000	95	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.49900	7.46300		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		15719.00000	14252	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		13084.00000	14181	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.44700	7.41200		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		21726.00000	20269	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		15568.00000	16566	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.54700	7.51100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74707.00000	71983	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1737.00000	1796	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		87772.00000	85012	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		885.00000	907	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91065.00000	88299	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		740.00000	757	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94362.00000	91592	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		617.00000	629	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		107549.00000	104769	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		287.00000	289	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.49400	7.45800		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		16086.00000	14503	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		12871.00000	14045	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			7.44500	7.41000		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		21472.00000	19896	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		14679.00000	15752	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.64400	7.60200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14247.00000	12784	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6877.00000	7512	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22818.00000	21038	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3152.00000	3471	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		33002.00000	31033	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1228.00000	1357	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.56700	7.52600		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		19813.00000	18458	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8966.00000	9607	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.49400	7.45400		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		24838.00000	23561	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10967.00000	11578	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.49000	7.44800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		79187.00000	75885	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		218.00000	242	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		93077.00000	89758	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		67.00000	73	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		96524.00000	93203	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		49.00000	53	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		99956.00000	96634	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		35.00000	38	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		113535.00000	110210	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		9.00000	9	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.43700	7.39700		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		17999.00000	16045	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		9923.00000	11116	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.39000	7.35000		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		23304.00000	21332	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		11676.00000	12823	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			7.04500	6.98500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		22146.00000	18326	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		20434.00000	23430	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		38928.00000	33776	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		9430.00000	11093	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10589.00000	8238	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		38084.00000	42548	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.00000	6.94000		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		16113.00000	12224	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		9253.00000	12224	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.95000	6.89000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		23024.00000	18797	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		10418.00000	13101	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			258.91800	259.39900		0.00	0.00	500.00
Total for Derivatives:							0.00	2,011.00
Grand Total:							0.00	2,011.00