

Daily MTM Report

Daily summary for 24/05/2007

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			8.14500	8.07500			0.00	0.00
R157 On 15/09/2015 Bond			7.74500	7.68500			0.00	0.00
R186 On 21/12/2026 Bond			7.44000	7.37000			0.00	0.00
R196 On 28/02/2009 Bond			8.54500	8.47500			0.00	0.00
R201 On 21/12/2014 Bond			7.79500	7.73000			0.00	0.00
R203 On 15/09/2017 Bond			7.70000	7.64000			0.00	0.00
R204 On 21/12/2018 Bond			7.68000	7.61500			0.00	0.00
R206 On 15/01/2014 Bond			7.80000	7.73500			0.00	0.00
R207 On 15/01/2020 Bond			7.61500	7.55500			0.00	0.00
R209 On 31/03/2036 Bond			7.13500	7.07000			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			260.30300	261.21700		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		74923.00000	66747	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2753.00000	3717	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.38700	267.30000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		135363.00000	126808	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2363.00000	2938	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.08200	274.00300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		201634.00000	192752	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1604.00000	1932	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			110.81800	111.14000		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			260.79300	261.71100		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		212110.00000	202930	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			266.60900	267.54750		0.00	59.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		49570.00000	43840	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		24095.00000	27750	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			272.83000	273.79000		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		102218.00000	94717	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		14318.00000	16417	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.97600	279.98300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.99600	8.94300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.49700	8.43300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.96400	7.89400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.57900	8.51300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38300	8.31700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.34000	8.28100		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			8.27400	8.21600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.27500	9.27500		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.37600	9.34500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4497.00000	4571	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1.00000	1	0.37	0.00	0.00
JFRA On 23/08/2007 jFra			9.38000	9.36000		0.00	10.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		9836.00000	9819	0.00	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		10198.00000	10105	0.00	0.00	0.00
JFRA On 01/11/2007 jFra			9.35800	9.33600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4840.00000	4895	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		31.00000	29	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.28100	9.23700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19001.00000	19026	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14765.00000	14683	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.08100	9.03600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7003.00000	7296	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		10899.00000	10373	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.97500	8.92600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12633.00000	13023	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		13983.00000	13480	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.85400	8.79600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		15084.00000	15536	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		18775.00000	18177	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.59600	8.53500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1053.00000	1289	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		29776.00000	27527	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.52200	8.46000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		5269.00000	5905	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		27009.00000	25122	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.44200	8.37700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		7342.00000	8061	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		32487.00000	30549	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.25200	8.18400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		58.00000	99	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54913.00000	50244	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.19600	8.12700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		601.00000	820	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 01/11/2007 jNote	9.00	Put		59463.00000	54874	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.13400	8.06500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1422.00000	1787	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		64595.00000	60123	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66000	8.66200		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78100	8.78800		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04300	9.05300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.99500	8.99900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.12700	9.12900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25600	9.25600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.13000	9.12900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.21700	9.21500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			257.05000	258.06700		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.12000	8.02000		2.93	20.00	178.00
R153 On 02/08/2007 Bond Future	8.50	Call		15433.00000	13132	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1656.00000	2243	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20348.00000	17811	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		893.00000	1244	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21628.00000	19046	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		760.00000	1066	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22925.00000	20302	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		645.00000	911	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28229.00000	25487	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		327.00000	473	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.08000	7.96000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		15797.00000	14145	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		14728.00000	16280	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		12648.00000	11219	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		18284.00000	20059	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		19385.00000	17511	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11662.00000	12992	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.81500	7.73000		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		20085.00000	19002	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		19597.00000	20587	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		23246.00000	22062	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		16677.00000	17567	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		26679.00000	25396	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		14071.00000	14862	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.72500	7.64500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		18874.00000	15546	6.00	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	7.75	Put		11267.00000	13740	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		3967.00000	2845	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		33103.00000	37782	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61462.00000	56041	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1141.00000	1522	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74466.00000	68864	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		557.00000	756	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77739.00000	72107	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		463.00000	631	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81002.00000	75339	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		370.00000	509	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94078.00000	88336	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		143.00000	202	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.68000	7.59500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		14982.00000	12392	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		21750.00000	25178	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		14982.00000	12392	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		21750.00000	25178	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		8499.00000	6784	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		33296.00000	37599	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		24048.00000	20525	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		13100.00000	15595	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.54600	7.48100		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		24208.00000	21903	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		22890.00000	25085	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16485.00000	14704	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		32637.00000	35356	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		33798.00000	30977	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		15305.00000	16984	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.40000	7.32900		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		110909.00000	102346	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1285.00000	1691	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132212.00000	123445	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		601.00000	804	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137507.00000	128707	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		495.00000	664	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142768.00000	133935	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		391.00000	528	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		163610.00000	154696	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		144.00000	199	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.35400	7.28100		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		16314.00000	12278	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		20255.00000	25432	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		34895.00000	28408	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 01/11/2007 Bond Future	7.50	Put		7540.00000	10265	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		5680.00000	3876	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		42049.00000	49458	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future			7.31000	7.23700		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		23508.00000	18982	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		21864.00000	26530	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		42442.00000	35978	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		9763.00000	12491	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		66254.00000	58350	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3606.00000	4894	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.41600	8.33500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2425.00000	1924	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3670.00000	4355	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4360.00000	3632	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1948.00000	2405	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		6946.00000	6019	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		893.00000	1152	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.26800	8.17600		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		14287.00000	13660	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13366.00000	13884	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		15906.00000	15238	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11882.00000	12359	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		17628.00000	16920	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10515.00000	10952	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			8.11500	8.01400		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		19109.00000	18546	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16757.00000	17202	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		20409.00000	19824	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15574.00000	15997	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		21758.00000	21151	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14450.00000	14851	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.76000	7.67500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47122.00000	42579	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		922.00000	1261	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57454.00000	52747	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		440.00000	615	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60058.00000	55323	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		364.00000	511	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62666.00000	57908	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		300.00000	424	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73097.00000	68275	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		137.00000	197	7.11	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			7.68000	7.59500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		12064.00000	10002	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		17436.00000	20153	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		19259.00000	16465	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		10566.00000	12550	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		6899.00000	5525	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		26574.00000	29978	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.60500	7.53500		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		17195.00000	15340	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		19118.00000	21098	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		24490.00000	22177	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		12767.00000	14290	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		11437.00000	10036	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		27229.00000	29662	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.65000	7.58800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63748.00000	59527	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		861.00000	1079	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76420.00000	72090	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		409.00000	519	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79593.00000	75246	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		338.00000	430	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82754.00000	78389	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		268.00000	343	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		95366.00000	90957	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		100.00000	131	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.59400	7.53000		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		13075.00000	10963	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		15205.00000	17620	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.54200	7.47900		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		19011.00000	16773	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		17546.00000	19696	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.63500	7.56800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70387.00000	65625	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1817.00000	2198	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83398.00000	78465	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		911.00000	1120	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86683.00000	81719	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		759.00000	937	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89974.00000	84983	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		630.00000	780	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		103148.00000	98080	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		286.00000	360	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/11/2007 Bond Future			7.58300	7.51500		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		13610.00000	11164	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		14755.00000	17479	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			7.53400	7.46500		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		19015.00000	16343	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		16380.00000	18894	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.73900	7.67100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		11870.00000	9972	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		7945.00000	9427	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		19911.00000	17388	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3689.00000	4546	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		29775.00000	26805	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1445.00000	1855	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.66300	7.59300		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		17616.00000	15622	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		10029.00000	11427	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.59100	7.52100		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		22718.00000	20734	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		12007.00000	13313	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.57300	7.51100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		74235.00000	69454	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		248.00000	338	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88102.00000	83262	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		74.00000	104	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		91546.00000	86698	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		54.00000	76	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		94977.00000	90123	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		38.00000	55	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108553.00000	103687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		9.00000	14	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.52100	7.45800		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		15049.00000	12468	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		11767.00000	14104	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.47300	7.41000		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		20365.00000	17645	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		13410.00000	15565	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			7.10500	7.04500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		18041.00000	14901	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		23145.00000	26740	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		33520.00000	28947	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		10837.00000	12999	12.56	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 02/08/2007 Bond Future	6.75	Call		8003.00000	6256	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		42313.00000	47301	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.06500	7.00000		0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		12149.00000	8747	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		12149.00000	16087	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.01000	6.95000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		18737.00000	15078	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		13041.00000	16210	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			257.68100	258.59000		0.00	0.00	500.00
Total for Derivatives:							89.00	2,043.00

Grand Total: 89.00 2,043.00