

Daily MTM Report

Daily summary for 30/05/2007

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			8.29500	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			7.87000	7.77000			0.00	0.00
R186 On 21/12/2026 Bond			7.58000	7.49000			0.00	0.00
R196 On 28/02/2009 Bond			8.70500	8.55000			0.00	0.00
R201 On 21/12/2014 Bond			7.93000	7.82500			0.00	0.00
R203 On 15/09/2017 Bond			7.81000	7.71500			0.00	0.00
R204 On 21/12/2018 Bond			7.80000	7.70000			0.00	0.00
R206 On 15/01/2014 Bond			7.93000	7.82500			0.00	0.00
R207 On 15/01/2020 Bond			7.74000	7.64000			0.00	0.00
R209 On 31/03/2036 Bond			7.29500	7.20000			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			258.41200	259.89200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		62738.00000	50316	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		3818.00000	6196	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			264.50000	265.96700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		122728.00000	109333	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3058.00000	4333	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			271.21800	272.65100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		188523.00000	174869	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2013.00000	2689	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			110.26300	110.79900		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			259.07500	260.54700		3.89	66.00	264.00
GOVI On 02/08/2007 jGovi	240.50	Call		200470.00000	185750	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			264.85000	266.35600		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		34275.00000	26048	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		20715.00000	27548	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			271.03700	272.57400		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		85017.00000	72865	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		9277.00000	12495	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			252.23900	280.23600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.11500	8.99800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.62000	8.51400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.07400	7.96700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.69700	8.58900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.49900	8.39800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.45600	8.35100		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			8.39200	8.28300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.27000	9.27900		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.44000	9.36000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4532.00000	4726	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1.00000	0	0.37	0.00	0.00
JFRA On 23/08/2007 jFra			9.46000	9.36000		0.37	0.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		580.00000	664	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		872.00000	763	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.45900	9.35000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4872.00000	5149	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		27.00000	20	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.41100	9.26800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18850.00000	19003	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14534.00000	14340	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.22000	9.08400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7005.00000	8084	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		10027.00000	8631	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.12600	8.98000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12860.00000	14160	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		13226.00000	11871	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.01100	8.86100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		15433.00000	16703	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		17947.00000	16506	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.74800	8.61600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1223.00000	1939	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		26652.00000	22010	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.67900	8.54400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		5976.00000	7645	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		24303.00000	20504	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.60000	8.46400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		8181.00000	9921	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		29772.00000	25980	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.37300	8.26900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		87.00000	204	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		49056.00000	41994	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.31800	8.21200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		821.00000	1310	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		53756.00000	46890	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.25700	8.15100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1822.00000	2562	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		58962.00000	52313	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.65800	8.65700		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.74700	8.75200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.99100	8.99900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.96900	8.97400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.10500	9.11000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.24000	9.24600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.12100	9.12700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.21000	9.21500		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			254.82700	256.50500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.26000	8.14000		2.93	56.00	75.00
R153 On 02/08/2007 Bond Future	8.50	Call		12517.00000	9998	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2204.00000	3136	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17184.00000	14306	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1194.00000	1767	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18420.00000	15471	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1016.00000	1518	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19677.00000	16664	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		862.00000	1300	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24871.00000	21664	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		434.00000	677	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.22000	8.10000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		7490.00000	6101	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		10158.00000	11959	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		4883.00000	3861	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		14255.00000	16424	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		10871.00000	9097	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		6885.00000	8302	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.15500	8.03500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		11007.00000	9613	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		11855.00000	13362	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		8323.00000	7171	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		15252.00000	17000	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		14179.00000	12541	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		8989.00000	10252	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			7.84500	7.74500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.25	Call		2338.00000	1445	5.60	96.00	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	7.25	Put		38720.00000	45022	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		14267.00000	10790	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		13906.00000	17624	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	8.50	Call		54493.00000	47923	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1419.00000	2044	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		67344.00000	60478	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		681.00000	1010	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		70593.00000	63676	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		563.00000	840	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		73835.00000	66867	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		449.00000	677	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		86859.00000	79762	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		171.00000	268	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.80000	7.70000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		23000.00000	19365	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		19482.00000	22871	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		14982.00000	12266	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		29179.00000	33488	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		14982.00000	12266	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		29179.00000	33488	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		9098.00000	7222	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		41324.00000	46472	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.75000	7.65000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		31187.00000	27513	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		24352.00000	27513	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		22942.00000	19939	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		33282.00000	37115	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16246.00000	13894	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		44057.00000	48540	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.54600	7.45300		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		95816.00000	85075	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1798.00000	2582	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		116838.00000	105709	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		833.00000	1229	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		122090.00000	110896	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		684.00000	1015	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		127310.00000	116054	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		540.00000	809	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		148058.00000	136643	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		197.00000	307	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.50000	7.40700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		43070.00000	36753	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		31557.00000	36753	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		28396.00000	23609	10.54	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	7.25	Put		48179.00000	54906	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		17379.00000	14034	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		69590.00000	77759	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.45500	7.36300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		40216.00000	35008	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		54379.00000	60537	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		55337.00000	48929	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		38464.00000	43423	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		73059.00000	65514	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		26217.00000	30038	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.60500	8.42700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		3435.00000	2144	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2368.00000	3675	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1763.00000	975	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4355.00000	6164	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		5812.00000	4018	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1106.00000	1909	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.47500	8.27500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		4184.00000	3065	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		4495.00000	5858	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		5870.00000	4469	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		3078.00000	4159	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		7886.00000	6217	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		2006.00000	2818	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.33100	8.11100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		6381.00000	5252	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		4997.00000	6057	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		7798.00000	6517	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		3931.00000	4840	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		9376.00000	7949	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		3036.00000	3798	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			7.89000	7.78000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		41355.00000	35684	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1181.00000	1776	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		51544.00000	45587	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		557.00000	866	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		54126.00000	48120	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		458.00000	718	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		56715.00000	50667	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		376.00000	595	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		67101.00000	60940	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		167.00000	272	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			7.81000	7.70000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		19254.00000	16095	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		16460.00000	19435	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		12862.00000	10462	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		24133.00000	27868	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8075.00000	6374	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		33649.00000	38082	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.74000	7.63000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		25735.00000	22488	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		19212.00000	21946	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		19082.00000	16414	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		26206.00000	29518	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13646.00000	11540	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		34638.00000	38513	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.76700	7.66800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		58148.00000	51578	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		984.00000	1440	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70743.00000	63947	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		456.00000	686	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73906.00000	67072	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		374.00000	566	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		77057.00000	70187	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		295.00000	451	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89649.00000	82687	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		107.00000	170	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.71100	7.61100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17410.00000	14368	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		25265.00000	29234	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.65700	7.55800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		25549.00000	22284	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		29583.00000	33157	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.76200	7.65800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		63729.00000	56585	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2059.00000	2810	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		76606.00000	69126	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1018.00000	1434	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		79870.00000	72328	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		845.00000	1199	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83143.00000	75548	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		698.00000	998	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		96273.00000	88524	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		310.00000	458	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			7.71000	7.60500		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		26813.00000	23143	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		34792.00000	39022	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.65900	7.55500		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		36428.00000	32599	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		40551.00000	44458	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			7.87800	7.76800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		8898.00000	6422	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9790.00000	12741	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		16075.00000	12479	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4671.00000	6502	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		25376.00000	20880	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1864.00000	2796	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.80400	7.69200		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		16206.00000	13420	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		13411.00000	16013	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.73000	7.61900		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		21771.00000	18941	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		15661.00000	18011	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.70300	7.60000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		67318.00000	59544	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		313.00000	537	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		81138.00000	73217	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		92.00000	168	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		84577.00000	76636	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		66.00000	123	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88004.00000	80048	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		47.00000	89	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101573.00000	93586	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		11.00000	22	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.65300	7.54800		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		20417.00000	16658	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		24150.00000	28492	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.60300	7.50000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		28057.00000	24126	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		28057.00000	32007	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.26500	7.17500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		23534.00000	18108	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		15342.00000	19732	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		11206.00000	7971	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30800.00000	37382	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		4243.00000	2747	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		53043.00000	61363	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.22500	7.13500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		22742.00000	18611	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		37882.00000	43623	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.17000	7.08000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		34397.00000	29710	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		43395.00000	48662	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			255.97100	257.43000		0.00	0.00	500.00
Total for Derivatives:							218.00	1,910.00

Grand Total: **218.00** **1,910.00**