

Daily MTM Report

Daily summary for 23/05/2007

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			8.07500	8.04000			0.00	0.00
R157 On 15/09/2015 Bond			7.68500	7.64000			0.00	0.00
R186 On 21/12/2026 Bond			7.37000	7.31500			0.00	0.00
R196 On 28/02/2009 Bond			8.47500	8.44500			0.00	0.00
R201 On 21/12/2014 Bond			7.73000	7.68000			0.00	0.00
R203 On 15/09/2017 Bond			7.64000	7.58500			0.00	0.00
R204 On 21/12/2018 Bond			7.61500	7.57000			0.00	0.00
R206 On 15/01/2014 Bond			7.73500	7.68000			0.00	0.00
R207 On 15/01/2020 Bond			7.55500	7.51000			0.00	0.00
R209 On 31/03/2036 Bond			7.07000	7.00500			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			261.21700	262.01900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		82292.00000	74923	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2102.00000	2753	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.30000	268.10800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		143023.00000	135363	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1943.00000	2363	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.00300	274.81300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		209490.00000	201634	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1360.00000	1604	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.14000	111.61500		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			261.71100	262.46700		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		219670.00000	212110	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			267.54750	268.32100		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		54590.00000	49570	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		21380.00000	24095	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.79000	274.57800		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		108553.00000	102218	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		12773.00000	14318	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.98300	280.70400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.94300	8.90300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.43300	8.40200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89400	7.85600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.51300	8.48500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.31700	8.29100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.28100	8.24500		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			8.21600	8.17400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.27500	9.25800		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.34500	9.32600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4451.00000	4497	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2.00000	1	0.37	0.00	0.00
JFRA On 23/08/2007 jFra			9.36000	0.00000		0.00	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		0.00000	9836	0.00	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		0.00000	10198	0.00	0.00	0.00
JFRA On 01/11/2007 jFra			9.33600	9.31000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4775.00000	4840	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		34.00000	31	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.23700	9.20100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18988.00000	19001	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14838.00000	14765	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.03600	9.00600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6833.00000	7003	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		11277.00000	10899	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.92600	8.88800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12346.00000	12633	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		14389.00000	13983	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.79600	8.75000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14738.00000	15084	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		19263.00000	18775	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.53500	8.49400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		925.00000	1053	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		31323.00000	29776	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.46000	8.41600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4861.00000	5269	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		28396.00000	27009	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.37700	8.33200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6882.00000	7342	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		33871.00000	32487	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.18400	8.15800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		48.00000	58	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56730.00000	54913	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.12700	8.09900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		533.00000	601	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		61368.00000	59463	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.06500	8.03500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1291.00000	1422	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		66582.00000	64595	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66200	8.66300		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.78800	8.78900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.05300	9.04900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.99900	8.99500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.12900	9.12600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25600	9.25500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.12900	9.13000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.21500	9.21700		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			258.06700	259.15200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.02000	7.99000		2.93	17.00	198.00
R153 On 02/08/2007 Bond Future	8.50	Call		16172.00000	15433	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1527.00000	1656	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21143.00000	20348	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		820.00000	893	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22434.00000	21628	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		698.00000	760	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23739.00000	22925	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		592.00000	645	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29069.00000	28229	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		299.00000	327	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.96000	7.93000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		16263.00000	15797	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		14391.00000	14728	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		13058.00000	12648	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		17891.00000	18284	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		19905.00000	19385	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11379.00000	11662	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.73000	7.83500		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		18837.00000	20085	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		20910.00000	19597	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		21874.00000	23246	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17865.00000	16677	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		25183.00000	26679	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		15136.00000	14071	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.64500	7.60500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		20727.00000	18874	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		10207.00000	11267	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		4677.00000	3967	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		30900.00000	33103	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64234.00000	61462	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1001.00000	1141	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77308.00000	74466	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		486.00000	557	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80593.00000	77739	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		404.00000	463	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83867.00000	81002	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		322.00000	370	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96972.00000	94078	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		124.00000	143	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.59500	7.55500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		16346.00000	14982	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		20270.00000	21750	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		16346.00000	14982	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		20270.00000	21750	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		9435.00000	8499	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		31387.00000	33296	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		25848.00000	24048	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		12056.00000	13100	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.48100	7.49500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		23754.00000	24208	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		23407.00000	22890	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16142.00000	16485	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		33266.00000	32637	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		33231.00000	33798	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		15709.00000	15305	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.32900	7.27100		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		118046.00000	110909	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1027.00000	1285	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		139481.00000	132212	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		475.00000	601	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		144798.00000	137507	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		390.00000	495	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		150079.00000	142768	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		307.00000	391	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		170973.00000	163610	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		111.00000	144	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.28100	7.22400		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		20029.00000	16314	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		16710.00000	20255	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		40444.00000	34895	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		5828.00000	7540	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		7505.00000	5680	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		36614.00000	42049	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future			7.23700	7.17900		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		27572.00000	23508	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		18558.00000	21864	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		47985.00000	42442	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7936.00000	9763	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		72814.00000	66254	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2795.00000	3606	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.33500	8.29900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2683.00000	2425	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3401.00000	3670	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4718.00000	4360	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1778.00000	1948	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7383.00000	6946	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		803.00000	893	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.17600	8.14300		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		14543.00000	14287	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13211.00000	13366	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		16176.00000	15906	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11742.00000	11882	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		17912.00000	17628	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10388.00000	10515	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			8.01400	7.98400		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		19303.00000	19109	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16651.00000	16757	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		20609.00000	20409	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15475.00000	15574	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		21964.00000	21758	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14357.00000	14450	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.67500	7.62500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49858.00000	47122	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		774.00000	922	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60264.00000	57454	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		366.00000	440	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62880.00000	60058	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		302.00000	364	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65499.00000	62666	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		249.00000	300	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75958.00000	73097	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		113.00000	137	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			7.59500	7.54500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		13417.00000	12064	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15967.00000	17436	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		21040.00000	19259	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9524.00000	10566	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		7832.00000	6899	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		24683.00000	26574	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.53500	7.46000		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		19333.00000	17195	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		17129.00000	19118	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		27113.00000	24490	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11263.00000	12767	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13082.00000	11437	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		24747.00000	27229	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.58800	7.53000		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		67758.00000	63748	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		696.00000	861	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		80513.00000	76420	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		327.00000	409	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		83700.00000	79593	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		270.00000	338	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		86874.00000	82754	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		213.00000	268	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		99519.00000	95366	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		78.00000	100	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.53000	7.47200		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		15205.00000	13075	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		13211.00000	15205	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.47900	7.42000		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		21273.00000	19011	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		15677.00000	17546	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56800	7.52100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73797.00000	70387	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1601.00000	1817	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		86909.00000	83398	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		795.00000	911	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90212.00000	86683	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		661.00000	759	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93518.00000	89974	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		547.00000	630	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106735.00000	103148	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		247.00000	286	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			7.51500	7.46700		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		15541.00000	13610	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		13016.00000	14755	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			7.46500	7.41800		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		20995.00000	19015	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		14808.00000	16380	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.67100	7.61200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13679.00000	11870	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6809.00000	7945	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22226.00000	19911	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		3061.00000	3689	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32433.00000	29775	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1159.00000	1445	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.59300	7.53400		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		19411.00000	17616	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8954.00000	10029	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.52100	7.46100		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		24506.00000	22718	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10966.00000	12007	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.51100	7.46300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77977.00000	74235	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		197.00000	248	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		91879.00000	88102	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		58.00000	74	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		95327.00000	91546	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		41.00000	54	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		98761.00000	94977	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		30.00000	38	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		112344.00000	108553	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		7.00000	9	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.45800	7.41100		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		17183.00000	15049	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		10211.00000	11767	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.41000	7.36300		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		22559.00000	20365	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		11947.00000	13410	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			7.04500	6.96500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		22799.00000	18041	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		18798.00000	23145	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		40135.00000	33520	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		8347.00000	10837	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		10814.00000	8003	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		36019.00000	42313	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.00000	6.92000		0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		17372.00000	12149	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		8207.00000	12149	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.95000	6.87000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		24403.00000	18737	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9476.00000	13041	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			258.59000	259.35000		0.00	0.00	500.00
Total for Derivatives:							17.00	1,994.00

Grand Total: **17.00** **1,994.00**