

Daily MTM Report

Daily summary for 17/05/2007

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			8.01000	7.97500			0.00	0.00
R157 On 15/09/2015 Bond			7.62000	7.59500			0.00	0.00
R186 On 21/12/2026 Bond			7.30000	7.27500			0.00	0.00
R196 On 28/02/2009 Bond			8.41000	8.37500			0.00	0.00
R201 On 21/12/2014 Bond			7.66000	7.64500			0.00	0.00
R203 On 15/09/2017 Bond			7.57000	7.54000			0.00	0.00
R204 On 21/12/2018 Bond			7.55500	7.52500			0.00	0.00
R206 On 15/01/2014 Bond			7.66000	7.64500			0.00	0.00
R207 On 15/01/2020 Bond			7.49000	7.46500			0.00	0.00
R209 On 31/03/2036 Bond			7.01000	6.99000			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			262.17500	262.55600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		87593.00000	84023	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2033.00000	2273	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			268.23700	268.61200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		147980.00000	144391	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1860.00000	2021	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.91600	275.26400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		213956.00000	210564	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1316.00000	1404	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.65300	111.74800		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			262.66250	262.94500		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		224450.00000	221625	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			268.52250	268.81150		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		58428.00000	56412	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		20313.00000	21187	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.78100	275.07550		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		112943.00000	110494	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		12188.00000	12684	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.19600	280.38100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.87600	8.83600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36200	8.33100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81700	7.79200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44500	8.41500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.24700	8.21700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20300	8.17900		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			8.13300	8.11100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20800	0.00000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.28300	9.26300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4299.00000	4348	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			9.26900	9.21800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4548.00000	4675	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		47.00000	41	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.17300	9.13300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19091.00000	19111	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15107.00000	15029	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.97300	8.92800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6608.00000	6881	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		12477.00000	11928	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.85700	8.80900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11924.00000	12285	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		15410.00000	14894	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.72200	8.67500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14327.00000	14671	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		20214.00000	19705	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.46200	8.42300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		828.00000	935	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34140.00000	32644	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.38500	8.34600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4397.00000	4724	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		30800.00000	29526	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.30100	8.26300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6334.00000	6692	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		36162.00000	34953	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.11400	8.08300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		35.00000	44	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61962.00000	59783	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.05500	8.02400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		407.00000	467	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		66518.00000	64376	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.99000	7.96100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1044.00000	1150	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		71565.00000	69597	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.67200	8.67500		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.81000	8.81800		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.05900	9.07200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.98700	8.99400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.10300	9.11000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.21900	9.22500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.10000	9.10400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.18100	9.18700		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			259.21400	259.57100		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.96000	7.93000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		17784.00000	17031	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1400.00000	1516	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22826.00000	22023	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		765.00000	831	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		24129.00000	23316	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		653.00000	711	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		25444.00000	24623	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		557.00000	607	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30798.00000	29954	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		289.00000	315	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.90000	7.87000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		14085.00000	13661	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		17310.00000	17690	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		17401.00000	16922	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		13921.00000	14246	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		21143.00000	20612	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		11010.00000	11282	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.80500	7.77500		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		19792.00000	19388	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		20402.00000	20730	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		22898.00000	22459	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		17427.00000	17720	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		26272.00000	25799	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		14762.00000	15021	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.58500	7.56500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		23142.00000	22121	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		9700.00000	10141	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		5860.00000	5404	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		29162.00000	30168	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		67182.00000	65772	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1027.00000	1079	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80259.00000	78823	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		516.00000	541	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		83543.00000	82102	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		432.00000	453	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		86815.00000	85370	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		348.00000	365	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		99909.00000	98454	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		139.00000	146	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.53500	7.51500		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		18062.00000	17306	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		19134.00000	19804	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		18062.00000	17306	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		19134.00000	19804	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		10695.00000	10156	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		29795.00000	30683	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		27975.00000	27009	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		11331.00000	11792	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.47500	7.45500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		25467.00000	24694	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		22344.00000	22960	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		17527.00000	16915	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		31874.00000	32651	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		35244.00000	34317	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		14946.00000	15407	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.25600	7.22900		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		123469.00000	120091	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1057.00000	1149	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		144906.00000	141480	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		507.00000	551	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		150222.00000	146787	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		420.00000	457	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		155499.00000	152058	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		334.00000	363	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		176382.00000	172922	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		126.00000	138	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.20900	7.18200		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		23367.00000	21350	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		14660.00000	16111	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		44973.00000	42158	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4970.00000	5621	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		9370.00000	8278	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		33092.00000	35466	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			7.16500	7.13900		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		30837.00000	28818	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		16705.00000	18015	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		52170.00000	49530	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7002.00000	7692	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		77559.00000	74520	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2421.00000	2713	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.26100	8.21800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3394.00000	3053	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2925.00000	3214	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5633.00000	5182	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1506.00000	1685	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8442.00000	7906	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		674.00000	769	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.10600	8.05700		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15362.00000	14996	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12957.00000	13203	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17030.00000	16643	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11523.00000	11748	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		18798.00000	18391	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10202.00000	10407	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.95300	7.90000		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		19957.00000	19639	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16466.00000	16677	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21280.00000	20950	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15306.00000	15506	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22652.00000	22311	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14205.00000	14394	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.60500	7.59500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51644.00000	51074	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		824.00000	833	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62038.00000	61462	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		405.00000	407	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64651.00000	64074	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		337.00000	339	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67266.00000	66688	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		281.00000	282	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		77713.00000	77134	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			7.52500	7.51500		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		14514.00000	14190	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		15365.00000	15607	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		22374.00000	21969	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		9159.00000	9320	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8655.00000	8418	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		23808.00000	24137	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.44000	7.43000		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		20427.00000	20094	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		16566.00000	16786	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		28384.00000	27991	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		10878.00000	11037	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13974.00000	13708	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		23982.00000	24268	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.51400	7.48200		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71232.00000	68990	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		699.00000	772	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		83997.00000	81717	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		340.00000	376	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87184.00000	84899	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		283.00000	313	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90357.00000	88066	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		225.00000	250	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102999.00000	100692	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		86.00000	96	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.45700	7.42500		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17299.00000	15992	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		11949.00000	12929	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.40700	7.37500		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		23284.00000	21958	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		14523.00000	15449	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.50500	7.47300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77541.00000	75186	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1623.00000	1751	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		90663.00000	88248	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		828.00000	896	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		93965.00000	91540	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		693.00000	751	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		97271.00000	94836	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		578.00000	627	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		110479.00000	108020	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		269.00000	293	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.45200	7.42000		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		17800.00000	16379	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		11666.00000	12704	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			7.40500	7.37300		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		23170.00000	21721	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		13568.00000	14550	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.59100	7.57400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15254.00000	14653	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6483.00000	6733	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24024.00000	23300	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		2956.00000	3084	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34325.00000	33527	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1149.00000	1203	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.51400	7.49700		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		20793.00000	20223	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8531.00000	8791	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.44300	7.42700		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		25717.00000	25200	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10569.00000	10809	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.44200	7.41600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		81712.00000	79666	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		199.00000	221	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95615.00000	93555	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		61.00000	68	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		99063.00000	97001	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		45.00000	50	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102497.00000	100433	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		32.00000	36	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		116078.00000	114012	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8.00000	9	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.39100	7.36400		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		19678.00000	18323	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8997.00000	9775	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.34400	7.31800		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		24936.00000	23625	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		10804.00000	11528	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.97500	6.95500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		24269.00000	22889	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		19119.00000	20034	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		41675.00000	39875	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		8738.00000	9232	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11973.00000	11081	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		36028.00000	37432	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.93000	6.91000		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		18312.00000	16841	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		7992.00000	8829	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.88000	6.86000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		25338.00000	23791	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9247.00000	10026	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.53900	259.82000		0.00	0.00	500.00
Total for Derivatives:							0.00	2,011.00
Grand Total:							0.00	2,011.00