

# Daily MTM Report

Daily summary for 28/05/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.17000	8.16500			0.00	0.00
R157 On 15/09/2015 Bond			7.78000	7.77000			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.48000			0.00	0.00
R196 On 28/02/2009 Bond			8.55000	8.54500			0.00	0.00
R201 On 21/12/2014 Bond			7.83000	7.82000			0.00	0.00
R203 On 15/09/2017 Bond			7.72500	7.72000			0.00	0.00
R204 On 21/12/2018 Bond			7.71500	7.70500			0.00	0.00
R206 On 15/01/2014 Bond			7.83000	7.82000			0.00	0.00
R207 On 15/01/2020 Bond			7.64500	7.64000			0.00	0.00
R209 On 31/03/2036 Bond			7.19000	7.18000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

ALBI On 02/08/2007 Index Future			259.89200	259.91100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		63270.00000	62830	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		4160.00000	3910	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			265.96700	265.98700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		123074.00000	122768	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3204.00000	3098	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			272.65100	272.66800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		188767.00000	188543	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2087.00000	2033	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			110.76300	110.75200		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			260.43400	260.49400		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		199940.00000	199340	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			266.24000	266.30300		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		34303.00000	33685	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		21273.00000	21285	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			272.45500	272.51800		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		84752.00000	84101	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		9572.00000	9551	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			280.23600	280.30500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.00800	9.01600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51600	8.53000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.97600	7.99800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.59500	8.60500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.40400	8.41800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.35900	8.37900		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			8.29100	8.31500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.27900	9.27900		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.37400	9.37600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4571.00000	4566	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	9.38000		0.37	0.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		605.00000	596	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		877.00000	861	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.35800	9.35200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4880.00000	4893	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		29.00000	27	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.28300	9.27000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18980.00000	18900	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14663.00000	14551	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.09000	9.08600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7274.00000	7117	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		10260.00000	10030	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.98900	8.98800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		13098.00000	12982	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		13318.00000	13185	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.87200	8.87700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		15699.00000	15559	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		17924.00000	17874	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.61700	8.62600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1403.00000	1261	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		26425.00000	26646	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.54500	8.55500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		6249.00000	6024	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		24129.00000	24309	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.46600	8.47900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		8480.00000	8234	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		29462.00000	29744	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.27500	8.28800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		128.00000	98	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		47796.00000	48655	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.21900	8.23300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		957.00000	860	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		52450.00000	53316	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.15800	8.17500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2031.00000	1879	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		57519.00000	58538	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.65800	8.65900		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.75700	8.77200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.00800	9.02900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.97900	8.98800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.11500	9.12300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.25000	9.25800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.12900	9.13400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.21800	9.22300		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			256.43200	256.57500		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.14000	8.13000		2.93	0.00	155.00
R153 On 02/08/2007 Bond Future	8.50	Call		12878.00000	12553	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2277.00000	2240	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17539.00000	17212	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1261.00000	1222	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18771.00000	18445	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1079.00000	1042	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		20024.00000	19700	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		921.00000	885	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25202.00000	24887	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		477.00000	449	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.10000	8.09000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		7723.00000	7518	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		10124.00000	10185	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		5076.00000	4908	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		14182.00000	14280	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		11135.00000	10899	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		6882.00000	6913	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.03500	8.02500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		11216.00000	11029	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		11822.00000	11877	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		8510.00000	8345	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		15197.00000	15274	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		14407.00000	14201	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		8975.00000	9011	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			7.75500	7.74500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		14694.00000	14010	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		14333.00000	14371	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		2565.00000	2293	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		38947.00000	39398	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		54672.00000	53875	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1598.00000	1523	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		67456.00000	66681	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		794.00000	740	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		70692.00000	69922	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		662.00000	614	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		73919.00000	73155	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		533.00000	492	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		86901.00000	86157	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		212.00000	190	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.71000	7.70000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		23270.00000	22693	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		19751.00000	19880	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		15244.00000	14765	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		29442.00000	29667	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		15244.00000	14765	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		29442.00000	29667	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		9327.00000	8958	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		41553.00000	41889	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.66000	7.65000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		31403.00000	30866	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		24567.00000	24716	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		23157.00000	22688	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		33498.00000	33714	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16449.00000	16055	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		44260.00000	44551	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45300	7.44200		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		97347.00000	95878	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1956.00000	1860	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		118314.00000	116874	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		936.00000	870	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		123554.00000	122122	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		774.00000	716	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		128761.00000	127337	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		617.00000	566	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		149469.00000	148070	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		235.00000	210	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.40600	7.39600		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		44314.00000	43258	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		31429.00000	31620	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		29458.00000	28566	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		47870.00000	48225	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		18218.00000	17521	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		69057.00000	69608	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.36300	7.35200		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		41228.00000	40308	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		54022.00000	54470	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		56487.00000	55427	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		38245.00000	38555	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		74314.00000	73142	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		26103.00000	26300	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.42600	8.41700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		3603.00000	3464	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2390.00000	2384	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1899.00000	1789	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4344.00000	4366	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		5991.00000	5841	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1139.00000	1120	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.27500	8.26700		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		4288.00000	4198	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		4500.00000	4509	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		5983.00000	5883	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		3092.00000	3091	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		8004.00000	7898	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		2024.00000	2018	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.11400	8.10700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		6447.00000	6376	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		5023.00000	5022	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		7865.00000	7791	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		3958.00000	3954	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		9443.00000	9366	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		3063.00000	3056	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			7.79000	7.78000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		41500.00000	40869	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1326.00000	1267	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		51634.00000	51021	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		647.00000	605	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		54205.00000	53595	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		537.00000	499	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		56784.00000	56179	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		445.00000	411	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		67140.00000	66548	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		206.00000	186	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			7.71000	7.70000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		19481.00000	19014	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		16686.00000	16780	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		13084.00000	12690	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		24355.00000	24521	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8272.00000	7962	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		33845.00000	34094	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.64000	7.63000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		25909.00000	25476	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		19386.00000	19499	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		19257.00000	18876	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		26380.00000	26545	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13812.00000	13490	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		34804.00000	35027	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.67700	7.67100		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		58089.00000	57581	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1139.00000	1058	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70621.00000	70142	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		547.00000	497	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73771.00000	73299	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		453.00000	408	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		76910.00000	76444	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		361.00000	323	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89466.00000	89020	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		138.00000	119	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.62100	7.61500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17549.00000	17161	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		25686.00000	25720	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.56900	7.56400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		25561.00000	25231	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		30011.00000	30028	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.67300	7.66100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		63767.00000	62753	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2325.00000	2227	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		76546.00000	75560	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1187.00000	1116	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		79789.00000	78811	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		993.00000	929	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83044.00000	82072	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		828.00000	770	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		96116.00000	95167	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		382.00000	348	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			7.62100	7.60900		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		27058.00000	26342	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		35340.00000	35531	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.57200	7.56100		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		36505.00000	35870	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		41076.00000	41263	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			7.77200	7.76000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		9377.00000	8873	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9872.00000	9963	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		16599.00000	16002	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4798.00000	4795	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		25880.00000	25251	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1971.00000	1937	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.69700	7.68500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		16576.00000	16124	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		13443.00000	13570	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.62500	7.61300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		22073.00000	21650	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		15683.00000	15821	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.60400	7.59800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		67533.00000	67029	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		372.00000	336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		81318.00000	80834	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		115.00000	100	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		84751.00000	84271	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		84.00000	72	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88174.00000	87696	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		61.00000	52	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101733.00000	101262	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		15.00000	12	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.55300	7.54800		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		20699.00000	20300	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		24433.00000	24421	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.50500	7.50000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		28277.00000	27915	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		28277.00000	28299	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.17500	7.15500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		25397.00000	23679	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		14999.00000	15487	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		12559.00000	11343	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		29949.00000	30938	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		5018.00000	4336	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		51614.00000	53137	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.13500	7.11500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		24094.00000	22835	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		37016.00000	37975	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.08000	7.06000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		35793.00000	34473	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		42554.00000	43471	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			257.32000	257.38200		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,020.00</b>

**Grand Total:** 0.00 2,020.00