

Daily MTM Report

Daily summary for 14/05/2007

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			7.93000	7.95000			0.00	0.00
R157 On 15/09/2015 Bond			7.56000	7.57500			0.00	0.00
R186 On 21/12/2026 Bond			7.23000	7.24500			0.00	0.00
R196 On 28/02/2009 Bond			8.33000	8.35500			0.00	0.00
R201 On 21/12/2014 Bond			7.61500	7.63000			0.00	0.00
R203 On 15/09/2017 Bond			7.50500	7.52000			0.00	0.00
R204 On 21/12/2018 Bond			7.49500	7.51000			0.00	0.00
R206 On 15/01/2014 Bond			7.61500	7.63000			0.00	0.00
R207 On 15/01/2020 Bond			7.43000	7.44000			0.00	0.00
R209 On 31/03/2036 Bond			6.94500	6.96500			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			263.23900	262.90600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		91103.00000	94060	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		2043.00000	1670	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			269.31500	268.97000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		151523.00000	154744	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1823.00000	1594	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			275.98100	275.63600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		217642.00000	220961	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1282.00000	1151	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			112.19000	112.09400		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			263.68300	263.44250		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		229425.00000	231830	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			269.56700	269.32200		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		62370.00000	63781	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		19150.00000	18111	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			275.84400	275.59250		0.00	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		117466.00000	119378	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		11541.00000	10938	0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.62900	280.69900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.79400	8.82700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29600	8.33800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.76400	7.80100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38000	8.41900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.17800	8.21400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14300	8.17400		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			8.07500	8.10500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.21300	9.21300		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.27000	9.26600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4308.00000	4317	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		4.00000	4	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21400	9.22300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4565.00000	4540	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		50.00000	49	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.12100	9.13200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19246.00000	19138	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15268.00000	15186	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.89500	8.91400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		6790.00000	6486	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		12914.00000	12957	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.76400	8.79000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		11966.00000	11636	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		15799.00000	15944	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.61700	8.65100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		14295.00000	13935	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		20618.00000	20875	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.38000	8.42300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		940.00000	742	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34257.00000	35820	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.30000	8.34500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		4539.00000	4061	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		30986.00000	32352	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.21500	8.26100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		6441.00000	5923	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		36355.00000	37733	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.04200	8.07900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		45.00000	27	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62254.00000	64841	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			7.98200	8.02000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		435.00000	341	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		66830.00000	69431	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			7.91800	7.95700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1075.00000	908	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		71884.00000	74498	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68000	8.68800		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.83200	8.84900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.08900	9.10800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.00200	9.01100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.11700	9.12500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.23200	9.24000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.10900	9.11600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.19200	9.20000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			260.22800	259.94900		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			7.88000	7.90000		2.93	0.00	215.00
R153 On 02/08/2007 Bond Future	8.50	Call		18644.00000	19067	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		1389.00000	1231	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23705.00000	24183	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		773.00000	670	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25010.00000	25499	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		664.00000	572	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26327.00000	26826	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		570.00000	488	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31682.00000	32214	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		302.00000	253	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			7.81500	7.83500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		14764.00000	14888	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		17050.00000	16637	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		18142.00000	18304	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		13723.00000	13347	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		21939.00000	22141	0.00	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		10866.00000	10531	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future			7.56600	7.59200		0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		22312.00000	22546	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		18447.00000	18043	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		25629.00000	25895	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		15683.00000	15311	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		29206.00000	29505	0.00	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		13222.00000	12883	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			7.51500	7.53000		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		25266.00000	25731	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		9261.00000	8626	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		6972.00000	7064	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		27710.00000	26701	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		69755.00000	70713	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1037.00000	895	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		82840.00000	83856	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		533.00000	449	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		86124.00000	87151	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		450.00000	376	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		89394.00000	90433	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		365.00000	303	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		102484.00000	103554	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		151.00000	121	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.46500	7.48000		0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		19607.00000	20006	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		18176.00000	17501	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		19607.00000	20006	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		18176.00000	17501	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		11850.00000	12097	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		28448.00000	27620	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		29868.00000	30438	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		10721.00000	10217	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.41000	7.42500		0.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.50	Call		26808.00000	27246	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		21598.00000	20991	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		18625.00000	18945	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		30885.00000	30160	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Call		36803.00000	37366	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		14417.00000	13936	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.18100	7.19600		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		127758.00000	129534	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1084.00000	917	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		149194.00000	151044	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		534.00000	440	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		154508.00000	156371	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		446.00000	365	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		159783.00000	161660	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		357.00000	290	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		180656.00000	182569	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		140.00000	109	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.13400	7.15000		0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		26097.00000	27226	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		13264.00000	12323	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		48540.00000	50170	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4410.00000	3970	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		10989.00000	11571	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		30584.00000	29096	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			7.09200	7.10700		0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		33587.00000	34698	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		15339.00000	14514	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		55615.00000	57103	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6332.00000	5884	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		81412.00000	83153	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2159.00000	1964	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.16000	8.18500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3753.00000	3899	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2799.00000	2578	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6062.00000	6279	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1450.00000	1299	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8910.00000	9189	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		658.00000	570	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			7.99900	8.03400		0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15722.00000	15834	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13031.00000	12706	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		17398.00000	17526	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11604.00000	11296	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		19172.00000	19318	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10289.00000	9998	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future			7.84000	7.88200		0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20223.00000	20350	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		16552.00000	16258	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		21548.00000	21685	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		15395.00000	15111	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		22922.00000	23069	0.00	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		14295.00000	14022	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			7.54500	7.56000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53679.00000	54436	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		829.00000	715	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		64080.00000	64885	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		417.00000	351	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		66693.00000	67507	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		350.00000	292	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69308.00000	70130	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		293.00000	243	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79753.00000	80597	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		143.00000	116	7.11	0.00	0.00
R201 On 01/11/2007 Bond Future			7.46500	7.48000		0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		15743.00000	16058	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		14608.00000	14070	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		23876.00000	24325	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		8675.00000	8272	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		9578.00000	9773	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		22745.00000	22088	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			7.41500	7.43100		0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		20568.00000	20948	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		16763.00000	16258	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		28507.00000	28995	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		11056.00000	10659	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		14120.00000	14396	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		24183.00000	23575	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44300	7.45800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73020.00000	74000	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		745.00000	635	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85771.00000	86799	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		373.00000	310	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88955.00000	89991	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		312.00000	258	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92125.00000	93169	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		251.00000	206	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104754.00000	105823	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		100.00000	79	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.38700	7.40300		0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		18413.00000	18963	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		11486.00000	10888	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.33700	7.35300		0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		24368.00000	24945	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		14055.00000	13502	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			7.44000	7.45500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		79069.00000	80029	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		1751.00000	1542	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		92151.00000	93192	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		916.00000	788	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		95445.00000	96501	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		772.00000	660	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		98742.00000	99813	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		649.00000	551	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111922.00000	113037	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		312.00000	258	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future			7.38800	7.40400		0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		18725.00000	19331	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		11357.00000	10730	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			7.34100	7.35700		0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		24061.00000	24705	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		13241.00000	12665	0.00	0.00	0.00
R206 On 02/08/2007 Bond Future			7.54000	7.55400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16204.00000	16484	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		6430.00000	6007	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25055.00000	25489	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		2984.00000	2716	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35371.00000	35931	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1192.00000	1049	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.46400	7.48000		0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		21521.00000	21922	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		8429.00000	8047	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			7.39500	7.41200		0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		26327.00000	26766	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		10469.00000	10102	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			7.37800	7.38700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84037.00000	84720	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		211.00000	176	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97935.00000	98640	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		67.00000	54	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		101381.00000	102090	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		50.00000	39	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104814.00000	105525	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		36.00000	28	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		118392.00000	119109	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		10.00000	7	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.32700	7.33700		0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		21235.00000	21643	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		8416.00000	8030	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.28100	7.29100		0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		26456.00000	26886	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		10205.00000	9849	0.00	0.00	0.00
R209 On 02/08/2007 Bond Future			6.90000	6.92000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		27220.00000	28178	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		18032.00000	16671	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		45248.00000	46712	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		8274.00000	7417	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14057.00000	14548	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		34076.00000	32247	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			6.85500	6.87500		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		21158.00000	22681	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6774.00000	5962	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			6.81000	6.83000		0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		27852.00000	29426	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8254.00000	7479	0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			260.54900	260.31100		0.00	0.00	500.00
Total for Derivatives:							0.00	2,008.00
Grand Total:							0.00	2,008.00