

Daily MTM Report

Daily summary for 29/05/2007

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			8.17000	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			7.77000	7.78000			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.49000			0.00	0.00
R196 On 28/02/2009 Bond			8.55000	8.55000			0.00	0.00
R201 On 21/12/2014 Bond			7.82500	7.83000			0.00	0.00
R203 On 15/09/2017 Bond			7.71500	7.72500			0.00	0.00
R204 On 21/12/2018 Bond			7.70000	7.71500			0.00	0.00
R206 On 15/01/2014 Bond			7.82500	7.83000			0.00	0.00
R207 On 15/01/2020 Bond			7.64000	7.64500			0.00	0.00
R209 On 31/03/2036 Bond			7.20000	7.19000			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			259.89200	259.89200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		62830.00000	62738	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		3910.00000	3818	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			265.96700	265.96700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		122768.00000	122728	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3098.00000	3058	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			272.65100	272.65100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		188543.00000	188523	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2033.00000	2013	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			110.79900	110.76300		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			260.54700	260.43400		3.89	0.00	198.00
GOVI On 02/08/2007 jGovi	240.50	Call		199340.00000	200470	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			266.35600	266.24000		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		33685.00000	34275	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		21285.00000	20715	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			272.57400	272.45500		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		84101.00000	85017	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		9551.00000	9277	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			280.23600	280.23600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.99800	9.00800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51400	8.51600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.96700	7.97600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.58900	8.59500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39800	8.40400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.35100	8.35900		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			8.28300	8.29100		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			9.36000	9.37400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4566.00000	4532	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			9.36000	9.38000		0.37	0.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		596.00000	580	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		861.00000	872	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.35000	9.35800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4893.00000	4872	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		27.00000	27	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.26800	9.28300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18900.00000	18850	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14551.00000	14534	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.08400	9.09000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7117.00000	7005	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		10030.00000	10027	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			8.98000	8.98900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		12982.00000	12860	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		13185.00000	13226	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			8.86100	8.87200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		15559.00000	15433	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		17874.00000	17947	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.61600	8.61700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1261.00000	1223	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		26646.00000	26652	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.54400	8.54500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		6024.00000	5976	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		24309.00000	24303	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.46400	8.46600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		8234.00000	8181	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		29744.00000	29772	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.26900	8.27500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		98.00000	87	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		48655.00000	49056	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.21200	8.21900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		860.00000	821	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		53316.00000	53756	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.15100	8.15800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1879.00000	1822	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		58538.00000	58962	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.65700	8.65800		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.75200	8.75700		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.99900	9.00800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			8.97400	8.97900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.11000	9.11500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.24600	9.25000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.12700	9.12900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.21500	9.21800		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			256.50500	256.43200		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.14000	8.14000		2.93	24.00	131.00
R153 On 02/08/2007 Bond Future	8.50	Call		12553.00000	12517	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2240.00000	2204	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17212.00000	17184	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1222.00000	1194	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18445.00000	18420	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1042.00000	1016	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19700.00000	19677	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		885.00000	862	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24887.00000	24871	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		449.00000	434	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.10000	8.10000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		7518.00000	7490	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		10185.00000	10158	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		4908.00000	4883	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		14280.00000	14255	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		10899.00000	10871	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		6913.00000	6885	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.03500	8.03500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		11029.00000	11007	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		11877.00000	11855	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		8345.00000	8323	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		15274.00000	15252	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		14201.00000	14179	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		9011.00000	8989	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			7.74500	7.75500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		14010.00000	14267	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		14371.00000	13906	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		2293.00000	2338	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		39398.00000	38720	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		53875.00000	54493	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1523.00000	1419	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		66681.00000	67344	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		740.00000	681	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		69922.00000	70593	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		614.00000	563	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		73155.00000	73835	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		492.00000	449	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		86157.00000	86859	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		190.00000	171	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.70000	7.71000		6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		22693.00000	23000	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		19880.00000	19482	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		14765.00000	14982	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		29667.00000	29179	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		14765.00000	14982	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		29667.00000	29179	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		8958.00000	9098	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		41889.00000	41324	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.65000	7.66000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		30866.00000	31187	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		24716.00000	24352	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		22688.00000	22942	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		33714.00000	33282	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16055.00000	16246	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		44551.00000	44057	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45300	7.45300		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		95878.00000	95816	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		1860.00000	1798	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		116874.00000	116838	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		870.00000	833	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		122122.00000	122090	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		716.00000	684	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		127337.00000	127310	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		566.00000	540	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		148070.00000	148058	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		210.00000	197	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.40700	7.40600		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		43258.00000	43070	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		31620.00000	31557	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		28566.00000	28396	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		48225.00000	48179	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		17521.00000	17379	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		69608.00000	69590	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.36300	7.36300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		40308.00000	40216	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		54470.00000	54379	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		55427.00000	55337	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		38555.00000	38464	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		73142.00000	73059	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		26300.00000	26217	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.42700	8.42600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		3464.00000	3435	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2384.00000	2368	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		1789.00000	1763	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4366.00000	4355	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		5841.00000	5812	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1120.00000	1106	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.27500	8.27500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		4198.00000	4184	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		4509.00000	4495	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		5883.00000	5870	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		3091.00000	3078	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		7898.00000	7886	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		2018.00000	2006	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.11100	8.11400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		6376.00000	6381	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		5022.00000	4997	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		7791.00000	7798	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		3954.00000	3931	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		9366.00000	9376	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		3056.00000	3036	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			7.78000	7.79000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		40869.00000	41355	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1267.00000	1181	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		51021.00000	51544	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		605.00000	557	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		53595.00000	54126	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		499.00000	458	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		56179.00000	56715	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		411.00000	376	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		66548.00000	67101	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		186.00000	167	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			7.70000	7.71000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		19014.00000	19254	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		16780.00000	16460	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		12690.00000	12862	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		24521.00000	24133	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		7962.00000	8075	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		34094.00000	33649	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.63000	7.64000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		25476.00000	25735	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		19499.00000	19212	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		18876.00000	19082	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		26545.00000	26206	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		13490.00000	13646	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		35027.00000	34638	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.66800	7.67700		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57581.00000	58148	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1058.00000	984	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70142.00000	70743	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		497.00000	456	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73299.00000	73906	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		408.00000	374	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		76444.00000	77057	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		323.00000	295	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89020.00000	89649	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		119.00000	107	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.61100	7.62100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		17161.00000	17410	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		25720.00000	25265	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.55800	7.56900		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		25231.00000	25549	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		30028.00000	29583	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.65800	7.67300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		62753.00000	63729	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2227.00000	2059	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		75560.00000	76606	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1116.00000	1018	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		78811.00000	79870	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		929.00000	845	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		82072.00000	83143	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		770.00000	698	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		95167.00000	96273	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		348.00000	310	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			7.60500	7.62100		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		26342.00000	26813	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		35531.00000	34792	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.55500	7.57200		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		35870.00000	36428	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		41263.00000	40551	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76800	7.77200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		8873.00000	8898	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9963.00000	9790	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		16002.00000	16075	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4795.00000	4671	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		25251.00000	25376	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1937.00000	1864	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.69200	7.69700		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		16124.00000	16206	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		13570.00000	13411	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.61900	7.62500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		21650.00000	21771	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		15821.00000	15661	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.60000	7.60400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		67029.00000	67318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		336.00000	313	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		80834.00000	81138	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		100.00000	92	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		84271.00000	84577	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		72.00000	66	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		87696.00000	88004	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		52.00000	47	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101262.00000	101573	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		12.00000	11	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.54800	7.55300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		20300.00000	20417	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		24421.00000	24150	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.50000	7.50500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		27915.00000	28057	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		28299.00000	28057	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.17500	7.17500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		23679.00000	23534	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		15487.00000	15342	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		11343.00000	11206	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30938.00000	30800	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		4336.00000	4243	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		53137.00000	53043	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.13500	7.13500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		22835.00000	22742	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		37975.00000	37882	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.08000	7.08000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		34473.00000	34397	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		43471.00000	43395	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			257.43000	257.32000		0.00	0.00	500.00
Total for Derivatives:							24.00	1,996.00

Grand Total: **24.00** **1,996.00**