

Daily MTM Report

Daily summary for 31/05/2007

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			8.41000	8.29500			0.00	0.00
R157 On 15/09/2015 Bond			7.99000	7.87000			0.00	0.00
R186 On 21/12/2026 Bond			7.70000	7.58000			0.00	0.00
R196 On 28/02/2009 Bond			8.82000	8.70500			0.00	0.00
R201 On 21/12/2014 Bond			8.05500	7.93000			0.00	0.00
R203 On 15/09/2017 Bond			7.92000	7.81000			0.00	0.00
R204 On 21/12/2018 Bond			7.91500	7.80000			0.00	0.00
R206 On 15/01/2014 Bond			8.04500	7.93000			0.00	0.00
R207 On 15/01/2020 Bond			7.86000	7.74000			0.00	0.00
R209 On 31/03/2036 Bond			7.41000	7.29500			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			256.84400	258.41200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		50316.00000	38357	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		6196.00000	9917	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			262.95100	264.50000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		109333.00000	95662	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		4333.00000	6152	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			269.70100	271.21800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		174869.00000	160628	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2689.00000	3618	0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			109.70700	110.26300		0.00	0.00	10.00
GOVI On 02/08/2007 jGovi			257.51900	259.07500		3.89	0.00	264.00
GOVI On 02/08/2007 jGovi	240.50	Call		185750.00000	170190	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			263.25800	264.85000		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		26048.00000	18816	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27548.00000	36236	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			269.41000	271.03700		3.89	0.00	30.00
GOVI On 07/02/2008 jGovi	265.00	Call		72865.00000	60900	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		12495.00000	16800	3.89	0.00	0.00
ILBI On 02/08/2007 Index Future			242.66200	252.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.20800	9.11500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.70400	8.62000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.16200	8.07400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.77600	8.69700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.58300	8.49900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.53600	8.45600		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			8.47200	8.39200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.35400	9.27000		0.00	0.00	0.00
JFRA On 02/08/2007 jFra			9.52600	9.44000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4726.00000	4934	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		0.00000	0	0.37	0.00	0.00
JFRA On 23/08/2007 jFra			9.54000	9.46000		0.37	0.00	10.00
JFRA On 23/08/2007 jFra	9.50	Call		664.00000	740	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		763.00000	678	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.56000	9.45900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5149.00000	5407	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		20.00000	14	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.50600	9.41100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19003.00000	19094	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		14340.00000	14201	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.31000	9.22000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8084.00000	8837	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		8631.00000	7750	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.22200	9.12600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		14160.00000	15045	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		11871.00000	11015	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.11300	9.01100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		16703.00000	17594	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		16506.00000	15559	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.84100	8.74800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1939.00000	2611	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		22010.00000	18927	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			8.77000	8.67900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		7645.00000	8932	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		20504.00000	18125	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			8.68900	8.60000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		9921.00000	11182	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		25980.00000	23640	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.45900	8.37300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		204.00000	388	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		41994.00000	36307	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.40300	8.31800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		1310.00000	1857	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		46890.00000	41603	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.34100	8.25700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2562.00000	3304	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		52313.00000	47262	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.65752	8.65800		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.75200	8.74700		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.02200	8.99100		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.35400	8.96900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.15200	9.10500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.30000	9.24000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.43800	9.12100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.27000	9.21000		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			252.95900	254.82700		0.00	0.00	15.00
R153 On 02/08/2007 Bond Future			8.38000	8.26000		2.93	2.00	77.00
R153 On 02/08/2007 Bond Future	8.50	Call		9998.00000	7763	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3136.00000	4338	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		14306.00000	11646	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1767.00000	2544	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		15471.00000	12722	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1518.00000	2207	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		16664.00000	13834	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1300.00000	1907	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		21664.00000	18579	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		677.00000	1030	3.22	0.00	0.00
R153 On 01/11/2007 Bond Future			8.32000	8.22000		2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Call		9097.00000	7760	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		8302.00000	9614	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		6101.00000	5082	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		11959.00000	13590	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		3861.00000	3134	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		16424.00000	18346	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.22500	8.15500		2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Call		12541.00000	11633	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		10252.00000	11031	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		9613.00000	8847	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		13362.00000	14283	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		7171.00000	6544	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		17000.00000	18061	2.93	0.00	0.00
R157 On 02/08/2007 Bond Future			7.96000	7.84500		6.00	0.00	5.00
R157 On 02/08/2007 Bond Future	7.75	Call		10790.00000	7554	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		17624.00000	22599	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		1445.00000	788	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Put		45022.00000	52576	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		47923.00000	40718	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2044.00000	3050	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		60478.00000	52817	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1010.00000	1560	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		63676.00000	55934	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		840.00000	1309	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		66867.00000	59047	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		677.00000	1067	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		79762.00000	71727	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		268.00000	444	6.80	0.00	0.00
R157 On 01/11/2007 Bond Future			7.91000	7.80000		6.00	3.00	3.00
R157 On 01/11/2007 Bond Future	7.75	Call		19365.00000	15828	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		22871.00000	27005	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		12266.00000	9709	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		33488.00000	38603	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		12266.00000	9709	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		33488.00000	38603	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		7222.00000	5519	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		46472.00000	52440	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.86000	7.75000		6.00	0.00	477.00
R157 On 07/02/2008 Bond Future	7.75	Call		27513.00000	23813	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		27513.00000	31278	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		19939.00000	16969	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		37115.00000	41610	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		13894.00000	11610	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		48540.00000	53722	6.00	0.00	0.00
R186 On 02/08/2007 Bond Future			7.67500	7.54600		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		85075.00000	70938	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		2582.00000	4182	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		105709.00000	90819	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1229.00000	2076	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		110896.00000	95876	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1015.00000	1730	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		116054.00000	100909	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		809.00000	1399	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		136643.00000	121163	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		307.00000	564	11.94	0.00	0.00
R186 On 01/11/2007 Bond Future			7.62500	7.50000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		36753.00000	29312	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		36753.00000	44551	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		23609.00000	18162	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		54906.00000	64698	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		14034.00000	10373	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		77759.00000	89337	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.56500	7.45500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		48929.00000	41960	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		43423.00000	49853	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		35008.00000	29452	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		60537.00000	68380	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		65514.00000	57167	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		30038.00000	35090	10.54	0.00	0.00
R196 On 02/08/2007 Bond Future			8.72500	8.60500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		2144.00000	1479	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3675.00000	4756	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		975.00000	613	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6164.00000	7548	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		4018.00000	3000	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1909.00000	2637	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future			8.60600	8.47500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		4469.00000	3671	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		4159.00000	4983	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		3065.00000	2450	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		5858.00000	6864	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		6217.00000	5236	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		2818.00000	3458	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.48600	8.33100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		5252.00000	4535	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		6057.00000	6879	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		6517.00000	5693	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		4840.00000	5554	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		7949.00000	7019	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		3798.00000	4407	1.60	0.00	0.00
R201 On 02/08/2007 Bond Future			8.02000	7.89000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		35684.00000	29361	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1776.00000	2799	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		45587.00000	38802	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		866.00000	1426	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		48120.00000	41251	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		718.00000	1195	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		50667.00000	43726	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		595.00000	999	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		60940.00000	53797	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		272.00000	474	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			7.96000	7.81000		6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Call		16095.00000	12381	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		19435.00000	24016	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		10462.00000	7742	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		27868.00000	33443	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		6374.00000	4522	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		38082.00000	44525	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.86000	7.74000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		22488.00000	19264	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		21946.00000	25198	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		16414.00000	13813	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		29518.00000	33394	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		11540.00000	9527	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		38513.00000	42976	6.28	0.00	0.00
R203 On 02/08/2007 Bond Future			7.88500	7.76700		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		51578.00000	44068	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1440.00000	2224	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		63947.00000	56066	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		686.00000	1098	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		67072.00000	59126	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		566.00000	914	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		70187.00000	62180	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		451.00000	737	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		82687.00000	74516	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		170.00000	293	8.66	0.00	0.00
R203 On 01/11/2007 Bond Future			7.83000	7.71100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		14368.00000	11265	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		29234.00000	34395	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.75000	7.65700		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		22284.00000	19484	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		33157.00000	36729	7.64	0.00	0.00
R204 On 02/08/2007 Bond Future			7.88000	7.76200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		56585.00000	48856	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2810.00000	3944	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		69126.00000	60918	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1434.00000	2088	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		72328.00000	64029	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1199.00000	1762	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		75548.00000	67168	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		998.00000	1480	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		88524.00000	79909	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		458.00000	704	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			7.83000	7.71000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		23143.00000	19402	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		39022.00000	44210	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.75000	7.65900		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		32599.00000	29473	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		44458.00000	48040	11.05	0.00	0.00
R206 On 02/08/2007 Bond Future			8.01000	7.87800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		12479.00000	8839	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6502.00000	9327	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		6422.00000	4133	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12741.00000	16917	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		20880.00000	15999	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2796.00000	4379	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future			7.92400	7.80400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		13420.00000	10804	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		16013.00000	19130	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.85400	7.73000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		18941.00000	16074	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		18011.00000	20891	5.59	0.00	0.00
R207 On 02/08/2007 Bond Future			7.83000	7.70300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		59544.00000	50273	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		537.00000	1007	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		73217.00000	63651	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		168.00000	343	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		76636.00000	67029	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		123.00000	256	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		80048.00000	70408	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		89.00000	190	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		93586.00000	83875	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		22.00000	52	8.55	0.00	0.00
R207 On 01/11/2007 Bond Future			7.78000	7.65300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		16658.00000	12797	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		28492.00000	34312	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.71000	7.60300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		24126.00000	20460	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		32007.00000	36438	8.55	0.00	0.00
R209 On 02/08/2007 Bond Future			7.38500	7.26500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		18108.00000	12289	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		19732.00000	26733	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		7971.00000	4842	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		37382.00000	47073	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		2747.00000	1465	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		61363.00000	72902	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future			7.34500	7.22500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		18611.00000	14021	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		43623.00000	51926	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.29000	7.17000		12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Call		29710.00000	24232	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		48662.00000	56187	12.56	0.00	0.00
TRT1 On 02/08/2007 Index Future			254.42600	255.97100		0.00	0.00	500.00
Total for Derivatives:							5.00	1,915.00

Grand Total: **5.00** **1,915.00**