

Daily MTM Report

Daily summary for 19/04/2007

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			8.08000	8.08000			0.00	0.00
R157 On 15/09/2015 Bond			7.70500	7.71000			0.00	0.00
R186 On 21/12/2026 Bond			7.41000	7.42000			0.00	0.00
R196 On 28/02/2009 Bond			8.46500	8.47000			0.00	0.00
R201 On 21/12/2014 Bond			7.76000	7.76000			0.00	0.00
R203 On 15/09/2017 Bond			7.64000	7.64500			0.00	0.00
R204 On 21/12/2018 Bond			7.63000	7.63500			0.00	0.00
R206 On 15/01/2014 Bond			7.76000	7.76000			0.00	0.00
R207 On 15/01/2020 Bond			7.56500	7.57000			0.00	0.00
R209 On 31/03/2036 Bond			7.13500	7.14000			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 03/05/2007 Index Future			255.37800	255.33000		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		18285.00000	18321	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		4985.00000	4541	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.27000	261.18900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		77288.00000	77905	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5398.00000	5205	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.28900	267.21100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		135773.00000	136454	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3663.00000	3564	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.89400	273.79100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		200246.00000	201210	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2336.00000	2270	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.40800	109.40300		0.00	0.00	10.00
CRD1 On 02/08/2007 Index Future			111.79700	0.00000		0.00	0.00	0.00
GOVI On 03/05/2007 jGovi			256.11650	256.08600		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		210860.00000	211165	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.71050	261.67900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		211790.00000	212105	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			267.48550	267.45300		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		52497.00000	52599	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27967.00000	27744	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.02300	273.98100		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		105930.00000	106195	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16120.00000	15965	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.01200	275.98500		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.38000	282.31800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.84400	8.80300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.35000	8.31100		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J186 On 21/12/2026 jSwap			7.83800	7.80600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.43200	8.39800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.23900	8.19300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20400	8.16100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13800	8.09600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17100	9.17500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.24200	9.20700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4160.00000	4245	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		0.00000	0	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.25400	9.24300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4259.00000	4285	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		12.00000	11	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19800	9.17500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4465.00000	4520	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		75.00000	71	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.15400	9.13400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19954.00000	19950	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15977.00000	15924	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.00300	8.97300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		2020.00000	2070	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		7067.00000	6569	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.91000	8.87000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7674.00000	7916	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14603.00000	14114	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.51300	8.47200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3.00000	4	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31302.00000	29626	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.44100	8.39900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1381.00000	1543	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35684.00000	34122	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.15900	8.11300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		0.00000	0	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		59805.00000	56600	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 02/08/2007 jNote			8.10500	8.05800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		104.00000	140	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63796.00000	60542	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.66500	8.66800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.78400	8.79300		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.99900	9.01200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.96500	8.97100		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.08800	9.09200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.20700	9.20800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.10700	9.10600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.18300	9.18100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.27000	9.26700		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.61600	252.56300		0.00	0.00	15.00
OTH1 On 02/08/2007 Index Future			258.13300	0.00000		0.00	0.00	0.00
R153 On 03/05/2007 Bond Future			8.07500	8.07500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13216.00000	13198	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		102.00000	84	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22259.00000	22258	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3.00000	2	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19230.00000	19227	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		11.00000	8	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20745.00000	20743	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6.00000	4	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28298.00000	28298	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			8.02000	8.02000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16453.00000	16425	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2676.00000	2648	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21137.00000	21114	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1682.00000	1659	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22360.00000	22339	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1492.00000	1471	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23601.00000	23581	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1321.00000	1301	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28704.00000	28689	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		802.00000	787	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.70500	7.70500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1354.00000	1225	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16708.00000	16579	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		22431.00000	22339	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 03/05/2007 Bond Future	8.00	Put		737.00000	645	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		57418.00000	57417	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		2.00000	1	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		91862.00000	91862	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		71344.00000	71344	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		74795.00000	74795	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		78233.00000	78233	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.66000	7.66000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61884.00000	61840	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2654.00000	2610	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74394.00000	74362	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1575.00000	1543	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77564.00000	77535	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1378.00000	1349	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80713.00000	80687	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1172.00000	1146	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93435.00000	93419	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		590.00000	574	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.40300	7.41300		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		99714.00000	100978	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1.00000	1	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		121839.00000	123104	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		0.00000	0	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132672.00000	133937	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		0.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		153888.00000	155153	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127274.00000	128539	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.35400	7.36400		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		108718.00000	109809	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3527.00000	3354	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129220.00000	130372	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2043.00000	1930	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		134357.00000	135521	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1778.00000	1677	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139444.00000	140621	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1500.00000	1413	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159770.00000	160985	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		736.00000	687	11.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 03/05/2007 Bond Future			8.44800	8.45100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1801.00000	1787	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		979.00000	915	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		284.00000	264	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3667.00000	3596	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5108.00000	5140	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		103.00000	86	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.28700	8.29100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3382.00000	3393	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3983.00000	3935	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5398.00000	5418	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2341.00000	2303	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7944.00000	7976	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1247.00000	1220	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.75000	7.75000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42950.00000	42949	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3.00000	2	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54023.00000	54023	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56768.00000	56768	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59503.00000	59503	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70349.00000	70349	6.62	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	6.62	0.00	0.00
R201 On 02/08/2007 Bond Future			7.69000	7.69000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47460.00000	47426	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2124.00000	2089	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57390.00000	57365	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1240.00000	1215	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59910.00000	59887	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1080.00000	1057	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62443.00000	62422	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		941.00000	920	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72633.00000	72619	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		536.00000	522	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.63200	7.63600		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60403.00000	60693	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1.00000	0	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		73724.00000	74014	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	8.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/05/2007 Bond Future	8.75	Call		77017.00000	77307	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		80295.00000	80586	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		93261.00000	93552	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	8.31	0.00	0.00
R203 On 02/08/2007 Bond Future			7.56900	7.57400		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		65849.00000	66143	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1957.00000	1890	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78151.00000	78466	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1134.00000	1091	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81248.00000	81568	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		987.00000	948	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		84324.00000	84649	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		833.00000	798	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		96678.00000	97018	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		406.00000	387	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62300	7.62700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		64910.00000	65215	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		16.00000	11	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		78986.00000	79296	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82464.00000	82774	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85926.00000	86236	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		99604.00000	99914	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56700	7.57200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72082.00000	72362	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3821.00000	3716	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84465.00000	84777	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2287.00000	2213	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87614.00000	87932	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1998.00000	1932	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90778.00000	91103	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1742.00000	1682	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		103532.00000	103878	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		979.00000	940	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.75000	7.74900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4629.00000	4448	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		4578.00000	4448	5.63	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 03/05/2007 Bond Future	8.00	Call		13485.00000	13358	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		774.00000	698	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25225.00000	25162	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		54.00000	43	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.67600	7.67500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13907.00000	13823	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10181.00000	10147	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21568.00000	21484	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5546.00000	5512	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30836.00000	30759	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2705.00000	2678	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55800	7.56200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		70763.00000	71081	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		84949.00000	85267	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		88448.00000	88766	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		91929.00000	92246	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		105667.00000	105984	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.50600	7.51000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		74865.00000	75148	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		800.00000	768	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88440.00000	88739	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		333.00000	317	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		91835.00000	92137	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		264.00000	251	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95226.00000	95530	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		208.00000	197	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108698.00000	109009	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		76.00000	71	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.12500	7.13500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		16819.00000	17365	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		4181.00000	3614	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		3597.00000	3635	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		18807.00000	17732	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		275.00000	255	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		44761.00000	43629	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.08500	7.09500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		19965.00000	20351	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	7.00	Put		30687.00000	29953	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		34054.00000	34643	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16989.00000	16458	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10233.00000	10446	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		50161.00000	49255	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.07800	253.04700		0.00	0.00	500.00
TRT1 On 02/08/2007 Index Future			258.60500	0.00000		0.00	0.00	0.00
Total for Derivatives:							0.00	2,089.00
Grand Total:							0.00	2,089.00