

Daily MTM Report

Daily summary for 26/04/2007

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			8.02000	8.01500			0.00	0.00
R157 On 15/09/2015 Bond			7.65000	7.64500			0.00	0.00
R186 On 21/12/2026 Bond			7.35000	7.35000			0.00	0.00
R196 On 28/02/2009 Bond			8.40500	8.40000			0.00	0.00
R201 On 21/12/2014 Bond			7.70000	7.69500			0.00	0.00
R203 On 15/09/2017 Bond			7.59000	7.58500			0.00	0.00
R204 On 21/12/2018 Bond			7.57500	7.57000			0.00	0.00
R206 On 15/01/2014 Bond			7.70000	7.69500			0.00	0.00
R207 On 15/01/2020 Bond			7.51000	7.51000			0.00	0.00
R209 On 31/03/2036 Bond			7.06000	7.06500			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			255.95100	256.00300		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		21428.00000	20709	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		1398.00000	1199	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.87900	261.92000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		83132.00000	82702	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		3932.00000	3912	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.90800	267.94600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		142335.00000	141947	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2875.00000	2867	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.52400	274.55100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		207398.00000	207121	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1888.00000	1881	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.40300	109.40200		0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.76200	111.76100		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.86050	256.83300		3.89	0.00	30.00
GOVI On 03/05/2007 jGovi	235.00	Call		218330.00000	218605	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			262.39850	262.37000		3.89	77.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		218700.00000	218985	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			268.26050	268.23250		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		56677.00000	56761	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		24352.00000	24156	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.75200	274.78800		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		111867.00000	111520	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		13987.00000	14000	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.85100	275.91300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.24000	282.28900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.77700	8.78000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28400	8.28700		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			7.77200	7.77900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36700	8.37200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.17700	8.17900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14300	8.15100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07600	8.08700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20800	9.19600		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.26200	9.24800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4259.00000	4293	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			9.25500	9.24700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4266.00000	4285	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		9.00000	8	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.18900	9.17400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4456.00000	4492	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		70.00000	67	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11200	9.10800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19707.00000	19682	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15795.00000	15760	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97700	8.97300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		1097.00000	964	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		6143.00000	5938	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86300	8.86200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7267.00000	7224	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14342.00000	14280	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.43100	8.44400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		0.00000	0	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32437.00000	32966	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.35500	8.36900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1105.00000	1035	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36637.00000	37139	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.09700	8.09700		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		60942.00000	60948	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			8.04000	8.04200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		70.00000	66	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64915.00000	65055	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.65800	8.65800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.75700	8.75700		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.97100	8.96800		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95300	8.95200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.07500	9.07600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.18700	9.19300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.08700	9.09500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.16000	9.17100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.24800	9.26100		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.39100	253.34700		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			258.85400	258.80900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.02000	8.01500		2.99	9.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14985.00000	14827	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4.00000	2	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24123.00000	23967	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21086.00000	20930	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22606.00000	22450	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30165.00000	30009	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			7.96500	7.96000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17622.00000	17480	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2108.00000	2110	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22469.00000	22322	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1277.00000	1276	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23727.00000	23580	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1122.00000	1120	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		25001.00000	24853	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		984.00000	982	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30214.00000	30065	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		575.00000	571	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.65000	7.64500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1048.00000	810	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		11932.00000	12067	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		26231.00000	25836	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		66.00000	44	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		61885.00000	61512	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		96332.00000	95959	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		75814.00000	75441	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		79265.00000	78892	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		82703.00000	82330	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			7.61000	7.60500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.25	Call		0.00000	6431	5.60	96.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		0.00000	33018	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		0.00000	22905	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		0.00000	12749	6.00	86.00	86.00
R157 On 02/08/2007 Bond Future	8.50	Call		65206.00000	64834	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1972.00000	1965	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77947.00000	77575	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1125.00000	1117	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81164.00000	80791	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		974.00000	967	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		84362.00000	83990	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		817.00000	810	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		97238.00000	96868	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		389.00000	384	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.34800	7.34700		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		108095.00000	107968	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		0.00000	0	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		130221.00000	130094	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		141054.00000	140926	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		162270.00000	162143	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		135657.00000	135529	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			7.29600	7.29600		10.54	6.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		116270.00000	116217	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		2446.00000	2393	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		137165.00000	137129	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1354.00000	1319	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		142378.00000	142346	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1165.00000	1133	11.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/08/2007 Bond Future	8.55	Call		147546.00000	147518	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		969.00000	941	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		168113.00000	168097	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		446.00000	430	11.94	0.00	0.00
R196 On 03/05/2007 Bond Future			8.39900	8.39200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2147.00000	2008	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		334.00000	312	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		221.00000	165	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2612.00000	2674	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6002.00000	5882	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		6.00000	4	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.22200	8.21800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3793.00000	3744	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3323.00000	3333	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5986.00000	5930	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1859.00000	1861	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8700.00000	8641	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		933.00000	932	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.70000	7.69500		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46187.00000	45892	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		57263.00000	56968	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		60007.00000	59712	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		62743.00000	62448	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		73589.00000	73294	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			7.64000	7.63500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50084.00000	49790	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1577.00000	1572	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60203.00000	59909	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		883.00000	877	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62762.00000	62467	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		761.00000	755	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65328.00000	65034	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		656.00000	650	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75625.00000	75332	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		358.00000	354	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.58700	7.58100		7.31	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	8.50	Call		64410.00000	63972	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		77732.00000	77293	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
R203 On 03/05/2007 Bond Future	8.75	Call		81025.00000	80586	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		84303.00000	83865	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		97269.00000	96831	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			7.52200	7.51600		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		69478.00000	69043	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1405.00000	1403	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		81977.00000	81540	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		781.00000	777	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		85113.00000	84676	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		672.00000	668	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		88231.00000	87793	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		559.00000	555	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		100709.00000	100272	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		257.00000	254	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.57200	7.56700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		69566.00000	69175	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83656.00000	83265	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		87135.00000	86745	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		90597.00000	90207	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		104275.00000	103885	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			7.51400	7.50900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		76017.00000	75615	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2892.00000	2877	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88703.00000	88303	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1661.00000	1647	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91915.00000	91515	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1436.00000	1423	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		95137.00000	94738	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1237.00000	1225	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		108081.00000	107685	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		664.00000	655	11.05	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			7.69700	7.69100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5089.00000	4688	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		2071.00000	1978	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15778.00000	15444	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		100.00000	74	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		28138.00000	27830	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1.00000	0	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.61700	7.61200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15326.00000	15120	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		8457.00000	8500	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23533.00000	23298	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4367.00000	4382	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		33271.00000	33022	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1997.00000	1998	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.50800	7.50700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		75140.00000	75060	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		89326.00000	89246	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		92825.00000	92745	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		96305.00000	96226	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		110043.00000	109964	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			7.45200	7.45200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		79167.00000	79152	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		515.00000	500	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		92892.00000	92884	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		198.00000	191	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		96312.00000	96306	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		154.00000	148	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		99723.00000	99718	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		119.00000	114	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		113248.00000	113246	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		40.00000	38	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.06000	7.06500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		3750.00000	3539	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		11125.00000	10350	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		21383.00000	21698	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		910.00000	661	12.67	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 03/05/2007 Bond Future	6.75	Call		108.00000	74	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		36760.00000	36162	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.02500	7.03000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		22553.00000	22709	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		25960.00000	25550	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		38000.00000	38270	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		13620.00000	13324	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11653.00000	11721	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		44267.00000	43768	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.80700	253.78000		0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.27900	259.25100		0.00	0.00	500.00

Total for Derivatives:		274.00	2,289.00
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Grand Total:		274.00	2,289.00
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