

Daily MTM Report

Daily summary for 30/04/2007

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			8.04000	8.02000			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.65000			0.00	0.00
R186 On 21/12/2026 Bond			7.36500	7.35000			0.00	0.00
R196 On 28/02/2009 Bond			8.42500	8.40500			0.00	0.00
R201 On 21/12/2014 Bond			7.72000	7.70000			0.00	0.00
R203 On 15/09/2017 Bond			7.60500	7.59000			0.00	0.00
R204 On 21/12/2018 Bond			7.59000	7.57500			0.00	0.00
R206 On 15/01/2014 Bond			7.72000	7.70000			0.00	0.00
R207 On 15/01/2020 Bond			7.52500	7.51000			0.00	0.00
R209 On 31/03/2036 Bond			7.07500	7.06000			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			255.86900	255.95100		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		20709.00000	18948	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		1199.00000	258	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.78200	261.87900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		82702.00000	81572	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		3912.00000	3752	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.82200	267.90800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		141947.00000	141012	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2867.00000	2792	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.45300	274.52400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		207121.00000	206368	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1881.00000	1838	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.36800	109.40300		0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.72600	111.76200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.67300	256.86050		3.89	0.00	30.00
GOVI On 03/05/2007 jGovi	235.00	Call		218605.00000	216730	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			262.20700	262.39850		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		218985.00000	217070	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			268.06500	268.26050		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		56761.00000	55131	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		24156.00000	24481	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.47700	274.75200		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		111520.00000	109089	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		14000.00000	14319	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.78800	275.85100		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.16100	282.24000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82300	8.77700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33400	8.28400		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			7.82100	7.77200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41100	8.36700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.22700	8.17700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19400	8.14300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.12900	8.07600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20800	9.20800		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.23300	9.26200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4293.00000	4223	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			9.27700	9.25500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4285.00000	4337	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		8.00000	7	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21200	9.18900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4492.00000	4546	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		67.00000	60	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.14400	9.11200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19682.00000	19600	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15760.00000	15600	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.01000	8.97700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		964.00000	406	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		5938.00000	4778	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.90700	8.86300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7224.00000	7333	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14280.00000	13585	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.48000	8.43100		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		32966.00000	30963	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40600	8.35500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1035.00000	1131	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37139.00000	35137	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14600	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		60948.00000	57526	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			8.09200	8.04000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		66.00000	84	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		65055.00000	61417	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.65806	8.65800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.73800	8.75700		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.93900	8.97100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.21200	8.95300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.06000	9.07500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.17300	9.18700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.28800	9.08700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.15000	9.16000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.23700	9.24800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.28400	253.39100		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			258.74500	258.85400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.03500	8.02000		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14827.00000	14358	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		2.00000	0	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23967.00000	23500	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		20930.00000	20463	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		22450.00000	21983	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		30009.00000	29542	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			7.98000	7.96500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17480.00000	17025	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2110.00000	2090	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22322.00000	21861	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1276.00000	1249	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23580.00000	23118	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1120.00000	1093	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24853.00000	24392	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		982.00000	955	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30065.00000	29607	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		571.00000	548	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.66500	7.65000		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		810.00000	109	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		12067.00000	12485	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		25836.00000	24673	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		44.00000	1	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		61512.00000	60393	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		95959.00000	94840	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		75441.00000	74322	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		78892.00000	77772	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		82330.00000	81211	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			7.62500	7.61000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		22905.00000	21906	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		12749.00000	12843	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		6431.00000	5879	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		33018.00000	33559	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64834.00000	63680	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1965.00000	1904	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77575.00000	76430	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1117.00000	1066	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80791.00000	79650	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		967.00000	918	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83990.00000	82854	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		810.00000	766	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96868.00000	95747	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		384.00000	357	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.36300	7.34800		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		107968.00000	106056	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		130094.00000	128182	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		140926.00000	139014	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		162143.00000	160231	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		135529.00000	133617	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			7.31200	7.29600		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		116217.00000	114100	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		2393.00000	2315	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		137129.00000	135027	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1319.00000	1255	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		142346.00000	140248	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1133.00000	1074	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		147518.00000	145426	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		941.00000	888	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		168097.00000	166026	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		430.00000	398	11.94	0.00	0.00
R196 On 03/05/2007 Bond Future			8.42100	8.39900		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2008.00000	1485	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		312.00000	159	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		165.00000	17	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2674.00000	2895	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5882.00000	5508	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		4.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.24900	8.22200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3744.00000	3469	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3333.00000	3454	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5930.00000	5598	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1861.00000	1925	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8641.00000	8271	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		932.00000	958	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.72500	7.70000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		45892.00000	44418	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		56968.00000	55494	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		59712.00000	58239	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		62448.00000	60974	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		73294.00000	71820	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			7.66500	7.64000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49790.00000	48353	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1572.00000	1577	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59909.00000	58458	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		877.00000	869	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62467.00000	61015	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		755.00000	746	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65034.00000	63581	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		650.00000	640	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75332.00000	73879	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		354.00000	342	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.60300	7.58700		7.31	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.50	Call		63972.00000	62805	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		77293.00000	76126	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		80586.00000	79419	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		83865.00000	82697	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		96831.00000	95664	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			7.53800	7.52200		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		69043.00000	67839	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1403.00000	1354	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		81540.00000	80346	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		777.00000	738	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		84676.00000	83485	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		668.00000	632	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		87793.00000	86606	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		555.00000	523	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		100272.00000	99098	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		254.00000	234	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.58800	7.57200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		69175.00000	67927	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		83265.00000	82018	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		86745.00000	85497	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		90207.00000	88959	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		103885.00000	102637	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			7.53000	7.51400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		75615.00000	74285	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2877.00000	2785	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88303.00000	86991	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1647.00000	1574	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91515.00000	90209	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1423.00000	1354	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94738.00000	93437	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1225.00000	1162	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		107685.00000	106403	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		655.00000	611	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			7.71800	7.69700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4688.00000	2980	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		1978.00000	1345	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15444.00000	14299	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		74.00000	4	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27830.00000	26755	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		0.00000	0	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.63900	7.61700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15120.00000	14240	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		8500.00000	8719	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23298.00000	22287	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4382.00000	4470	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		33022.00000	31943	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		1998.00000	2018	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.52300	7.50800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		75060.00000	73864	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		89246.00000	88050	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		92745.00000	91549	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		96226.00000	95030	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		109964.00000	108768	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			7.46800	7.45200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		79152.00000	77861	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		500.00000	477	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		92884.00000	91603	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		191.00000	178	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		96306.00000	95027	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		148.00000	137	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		99718.00000	98440	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		114.00000	105	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		113246.00000	111974	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		38.00000	33	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.05500	7.06000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		3539.00000	1773	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		10350.00000	8020	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		21698.00000	21669	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		661.00000	67	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		74.00000	1	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		36162.00000	35524	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.02000	7.02500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		22709.00000	22494	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		25550.00000	24768	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		38270.00000	38207	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		13324.00000	12694	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11721.00000	11458	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		43768.00000	42937	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.62500	253.80700		0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.09300	259.27900		0.00	0.00	500.00

Total for Derivatives:							0.00	2,289.00
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Grand Total:							0.00	2,289.00
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