

Daily MTM Report

Daily summary for 24/04/2007

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			8.07500	8.06500			0.00	0.00
R157 On 15/09/2015 Bond			7.71500	7.69500			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.40500			0.00	0.00
R196 On 28/02/2009 Bond			8.46500	8.45500			0.00	0.00
R201 On 21/12/2014 Bond			7.76500	7.74500			0.00	0.00
R203 On 15/09/2017 Bond			7.65500	7.63500			0.00	0.00
R204 On 21/12/2018 Bond			7.64500	7.62500			0.00	0.00
R206 On 15/01/2014 Bond			7.76500	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.57500	7.55500			0.00	0.00
R209 On 31/03/2036 Bond			7.15000	7.12500			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			255.13400	255.58200		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		18585.00000	14894	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		2765.00000	3554	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.01700	261.47300		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		79358.00000	75357	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		4628.00000	5187	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.02800	267.48100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		138081.00000	133866	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3271.00000	3586	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.62800	274.07200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		202836.00000	198570	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2116.00000	2290	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.21600	109.53200		0.00	10.00	0.00
CRD1 On 02/08/2007 Index Future			111.57000	111.89300		0.00	10.00	10.00
GOVI On 03/05/2007 jGovi			256.13950	256.41950		3.89	0.00	30.00
GOVI On 03/05/2007 jGovi	235.00	Call		214195.00000	211395	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			261.66100	261.94650		3.89	0.00	117.00
GOVI On 02/08/2007 jGovi	240.50	Call		214465.00000	211610	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			267.50800	267.80100		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		54152.00000	52252	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		26142.00000	27172	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.82000	274.09000		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		106470.00000	104304	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		15570.00000	16104	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.04600	276.07000		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.41100	282.43300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82500	8.80500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33900	8.31600		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			7.82900	7.80100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42100	8.40000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.22600	8.20700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.18800	8.17200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.12100	8.10500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17500	9.17100		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.23000	9.22800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4212.00000	4217	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	9.23300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4234.00000	4284	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		10.00000	9	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19800	9.17000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4448.00000	4516	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		72.00000	67	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13500	9.12200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19786.00000	19773	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15840.00000	15794	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.99100	8.97300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		1381.00000	1328	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		6428.00000	6047	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.89200	8.87300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7447.00000	7533	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14321.00000	14060	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.49000	8.47200		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		31298.00000	30561	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42000	8.39900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1264.00000	1326	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35568.00000	34768	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14600	8.12600		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		58911.00000	57515	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	8.07100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		95.00000	106	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62890.00000	61429	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.65900	8.66000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.75700	8.76100		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.96100	8.96700		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.94600	8.94800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.07200	9.07200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.19300	9.19100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.09900	9.09600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.17700	9.17300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.26500	9.26100		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.60900	252.89200		0.00	15.00	0.00
OTH1 On 02/08/2007 Index Future			258.05500	258.34300		0.00	15.00	15.00
R153 On 03/05/2007 Bond Future			8.06500	8.05500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13756.00000	13441	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		21.00000	16	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22878.00000	22567	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		19842.00000	19530	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		1.00000	1	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21361.00000	21050	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		28920.00000	28609	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			8.01000	8.00000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16761.00000	16508	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2405.00000	2442	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21514.00000	21245	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1481.00000	1502	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22753.00000	22482	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1307.00000	1324	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24009.00000	23735	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1151.00000	1166	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29163.00000	28882	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		683.00000	691	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.70500	7.68500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		906.00000	594	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		14772.00000	15948	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		23421.00000	21934	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		239.00000	239	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		58903.00000	57415	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		93350.00000	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		72832.00000	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		76283.00000	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		79721.00000	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	7.64000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62973.00000	61623	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2289.00000	2393	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75599.00000	74206	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1326.00000	1387	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78794.00000	77392	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1154.00000	1206	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81969.00000	80559	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		973.00000	1018	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94773.00000	93342	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		475.00000	497	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.42600	7.39900		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		101484.00000	98071	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		123611.00000	120198	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		134443.00000	131030	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		155659.00000	152246	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		129046.00000	125633	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			7.37800	7.35100		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109912.00000	106725	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3077.00000	3301	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		130562.00000	127281	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1740.00000	1870	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135729.00000	132431	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1506.00000	1618	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		140849.00000	137534	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1261.00000	1357	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161277.00000	157914	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		599.00000	647	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			8.45600	8.44200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1657.00000	1456	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		684.00000	718	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		166.00000	115	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3398.00000	3581	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5188.00000	4951	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		33.00000	30	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.29600	8.28100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3364.00000	3242	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3819.00000	3916	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5408.00000	5252	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2205.00000	2268	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7991.00000	7808	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1148.00000	1184	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.75000	7.73000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44124.00000	42947	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		55200.00000	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		57944.00000	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		60680.00000	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		71526.00000	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	7.67000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48320.00000	47254	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1832.00000	1917	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58345.00000	57242	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1044.00000	1092	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60885.00000	59776	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		903.00000	945	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63435.00000	62320	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		782.00000	818	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73682.00000	72550	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		434.00000	454	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.65000	7.62800		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60984.00000	59385	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		74305.00000	72707	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		77598.00000	76000	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		80877.00000	79278	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		93843.00000	92244	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			7.58900	7.56600		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66200.00000	64646	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1732.00000	1830	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78573.00000	76977	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		982.00000	1038	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81686.00000	80081	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		849.00000	898	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		84778.00000	83166	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		711.00000	753	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97184.00000	95551	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		337.00000	357	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.64100	7.61900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65516.00000	63809	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79605.00000	77898	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		83085.00000	81377	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		86547.00000	84839	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		100225.00000	98518	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			7.58600	7.56300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72401.00000	70778	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3447.00000	3594	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84893.00000	83213	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2021.00000	2111	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88065.00000	86374	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1757.00000	1835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91252.00000	89551	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1523.00000	1591	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104082.00000	102351	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		836.00000	874	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.76000	7.73700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4101.00000	3316	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		3438.00000	3826	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		13651.00000	12499	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		327.00000	349	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25791.00000	24616	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		8.00000	7	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.68500	7.66200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13987.00000	13291	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9613.00000	10063	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21789.00000	20920	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5119.00000	5395	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31203.00000	30206	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2425.00000	2573	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.57100	7.54900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71795.00000	70050	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		85981.00000	84236	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		89480.00000	87735	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		92961.00000	91215	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		106699.00000	104953	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			7.51900	7.49700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75757.00000	74071	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		666.00000	714	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89399.00000	87685	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		266.00000	287	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92806.00000	91087	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		209.00000	225	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96206.00000	94484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		163.00000	175	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109705.00000	107975	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		57.00000	61	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.14500	7.11500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		2802.00000	1791	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		15785.00000	18112	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		17145.00000	14286	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		2279.00000	2759	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		98.00000	38	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		42358.00000	45635	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.10500	7.07500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		20388.00000	18769	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		28869.00000	30607	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		34904.00000	32682	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		15599.00000	16734	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10360.00000	9342	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48047.00000	50386	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.09500	253.37600		0.00	500.00	0.00
TRT1 On 02/08/2007 Index Future			258.55100	258.83700		0.00	500.00	500.00
Total for Derivatives:							1,050.00	2,023.00
Grand Total:							1,050.00	2,023.00