

# Daily MTM Report

Daily summary for 23/04/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.06500	8.04000			0.00	0.00
R157 On 15/09/2015 Bond			7.69500	7.67000			0.00	0.00
R186 On 21/12/2026 Bond			7.40500	7.38000			0.00	0.00
R196 On 28/02/2009 Bond			8.45500	8.43000			0.00	0.00
R201 On 21/12/2014 Bond			7.74500	7.72000			0.00	0.00
R203 On 15/09/2017 Bond			7.63500	7.60500			0.00	0.00
R204 On 21/12/2018 Bond			7.62500	7.59500			0.00	0.00
R206 On 15/01/2014 Bond			7.74500	7.72000			0.00	0.00
R207 On 15/01/2020 Bond			7.55500	7.53000			0.00	0.00
R209 On 31/03/2036 Bond			7.12500	7.10000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

ALBI On 03/05/2007 Index Future			255.58200	255.83700		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		21451.00000	18585	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		3081.00000	2765	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.47300	261.73800		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		81878.00000	79358	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		4498.00000	4628	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.48100	267.75200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		140698.00000	138081	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3178.00000	3271	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.07200	274.34700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		205528.00000	202836	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2058.00000	2116	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.53200	109.56700		0.00	0.00	10.00
CRD1 On 02/08/2007 Index Future			111.89300	111.95900		0.00	0.00	0.00
GOVI On 03/05/2007 jGovi			256.41950	256.60500		3.89	114.00	30.00
GOVI On 03/05/2007 jGovi	235.00	Call		216050.00000	214195	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			261.94650	262.20900		3.89	114.00	117.00
GOVI On 02/08/2007 jGovi	240.50	Call		217090.00000	214465	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			267.80100	267.99500		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		55650.00000	54152	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		25700.00000	26142	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.09000	274.46800		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		109625.00000	106470	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		14945.00000	15570	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.07000	276.04500		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.43300	282.41200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.80500	8.78300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31600	8.29500		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			7.80100	7.78700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.40000	8.38000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.20700	8.18000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17200	8.15100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10500	8.08700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17100	9.17100		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.22800	9.24100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4242.00000	4212	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			9.23300	9.23300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4235.00000	4234	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		11.00000	10	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17000	9.16700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4443.00000	4448	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		75.00000	72	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.12200	9.11800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19872.00000	19786	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15937.00000	15840	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97300	8.96900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		1754.00000	1381	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		6874.00000	6428	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.87300	8.86300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7525.00000	7447	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14582.00000	14321	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47200	8.45300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1.00000	0	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32072.00000	31298	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.39900	8.37800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1250.00000	1264	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36413.00000	35568	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.12600	8.09900		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		60795.00000	58911	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			8.07100	8.04400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		87.00000	95	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64782.00000	62890	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.66000	8.66200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.76100	8.77800		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.96700	8.99100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.94800	8.96000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.07200	9.08300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.19100	9.20000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.09600	9.10200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.17300	9.17800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.26100	9.26700		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.89200	253.08200		0.00	0.00	15.00
OTH1 On 02/08/2007 Index Future			258.34300	258.60900		0.00	0.00	0.00
R153 On 03/05/2007 Bond Future			8.05500	8.03500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14399.00000	13756	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		41.00000	21	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23501.00000	22878	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20466.00000	19842	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3.00000	1	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21984.00000	21361	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1.00000	0	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29542.00000	28920	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			8.00000	7.98000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17296.00000	16761	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2361.00000	2405	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22075.00000	21514	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1462.00000	1481	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23318.00000	22753	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1292.00000	1307	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24577.00000	24009	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1140.00000	1151	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29741.00000	29163	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		682.00000	683	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.68500	7.66500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1610.00000	906	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		13987.00000	14772	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		25031.00000	23421	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		359.00000	239	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		60393.00000	58903	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		94840.00000	93350	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		74322.00000	72832	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		77773.00000	76283	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		81211.00000	79721	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			7.64000	7.62000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64411.00000	62973	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2271.00000	2289	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77056.00000	75599	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1327.00000	1326	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80252.00000	78794	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1156.00000	1154	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83429.00000	81969	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		978.00000	973	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96236.00000	94773	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		481.00000	475	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.39900	7.37400		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		104657.00000	101484	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		126783.00000	123611	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		137615.00000	134443	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		158831.00000	155659	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		132218.00000	129046	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			7.35100	7.32400		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		113242.00000	109912	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		2983.00000	3077	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		133945.00000	130562	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1699.00000	1740	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		139120.00000	135729	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1472.00000	1506	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		144248.00000	140849	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1236.00000	1261	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		164693.00000	161277	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		592.00000	599	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			8.44200	8.41400		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2109.00000	1657	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		665.00000	684	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		333.00000	166	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3093.00000	3398	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5672.00000	5188	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		46.00000	33	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.28100	8.24800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3656.00000	3364	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3626.00000	3819	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5772.00000	5408	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2085.00000	2205	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8410.00000	7991	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1082.00000	1148	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.73000	7.71000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		45302.00000	44124	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		56378.00000	55200	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		59123.00000	57944	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		61858.00000	60680	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		72704.00000	71526	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			7.67000	7.65000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49456.00000	48320	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1815.00000	1832	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59497.00000	58345	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1042.00000	1044	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62039.00000	60885	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		904.00000	903	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64591.00000	63435	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		784.00000	782	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74841.00000	73682	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		440.00000	434	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.62800	7.59700		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		63242.00000	60984	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		76564.00000	74305	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		79857.00000	77598	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		83135.00000	80877	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		96101.00000	93843	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			7.56600	7.53400		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		68430.00000	66200	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1657.00000	1732	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		80842.00000	78573	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		945.00000	982	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		83960.00000	81686	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		819.00000	849	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		87059.00000	84778	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		687.00000	711	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		99479.00000	97184	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		327.00000	337	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.61900	7.58800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67932.00000	65516	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		82018.00000	79605	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		85497.00000	83085	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		88959.00000	86547	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		102637.00000	100225	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			7.56300	7.53200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74696.00000	72401	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3350.00000	3447	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		87235.00000	84893	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1972.00000	2021	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90416.00000	88065	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1716.00000	1757	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93610.00000	91252	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1489.00000	1523	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106460.00000	104082	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		822.00000	836	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.73700	7.71100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5360.00000	4101	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		3367.00000	3438	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		15071.00000	13651	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		417.00000	327	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27131.00000	25791	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		18.00000	8	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.66200	7.63500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14929.00000	13987	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9209.00000	9613	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22913.00000	21789	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4896.00000	5119	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32447.00000	31203	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2322.00000	2425	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.54900	7.52300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		73864.00000	71795	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		88050.00000	85981	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		91549.00000	89480	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		95030.00000	92961	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		108768.00000	106699	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			7.49700	7.47000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77866.00000	75757	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		641.00000	666	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		91525.00000	89399	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		258.00000	266	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		94934.00000	92806	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		203.00000	209	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		98336.00000	96206	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		159.00000	163	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		111838.00000	109705	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		56.00000	57	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.11500	7.09500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4334.00000	2802	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		15079.00000	15785	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		19676.00000	17145	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		2574.00000	2279	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		305.00000	98	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		40327.00000	42358	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.07500	7.05500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		21793.00000	20388	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		28025.00000	28869	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		36688.00000	34904	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		15133.00000	15599	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11322.00000	10360	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		46760.00000	48047	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.37600	253.55900		0.00	0.00	500.00
TRT1 On 02/08/2007 Index Future			258.83700	259.09600		0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>228.00</b>	<b>2,023.00</b>
<b>Grand Total:</b>							<b>228.00</b>	<b>2,023.00</b>