

Daily MTM Report

Daily summary for 20/04/2007

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	8.08000			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.70500			0.00	0.00
R186 On 21/12/2026 Bond			7.38000	7.41000			0.00	0.00
R196 On 28/02/2009 Bond			8.43000	8.46500			0.00	0.00
R201 On 21/12/2014 Bond			7.72000	7.76000			0.00	0.00
R203 On 15/09/2017 Bond			7.60500	7.64000			0.00	0.00
R204 On 21/12/2018 Bond			7.59500	7.63000			0.00	0.00
R206 On 15/01/2014 Bond			7.72000	7.76000			0.00	0.00
R207 On 15/01/2020 Bond			7.53000	7.56500			0.00	0.00
R209 On 31/03/2036 Bond			7.10000	7.13500			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			255.83700	255.37800		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		18321.00000	21451	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		4541.00000	3081	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.73800	261.27000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		77905.00000	81878	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5205.00000	4498	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.75200	267.28900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		136454.00000	140698	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3564.00000	3178	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.34700	273.89400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		201210.00000	205528	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2270.00000	2058	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.56700	109.40800		0.00	0.00	10.00
CRD1 On 02/08/2007 Index Future			111.95900	111.79700		0.00	0.00	0.00
GOVI On 03/05/2007 jGovi			256.60500	256.11650		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		211165.00000	216050	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			262.20900	261.71050		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		212105.00000	217090	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			267.99500	267.48550		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		52599.00000	55650	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27744.00000	25700	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.46800	274.02300		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		106195.00000	109625	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		15965.00000	14945	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.04500	276.01200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.41200	282.38000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78300	8.84400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29500	8.35000		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			7.78700	7.83800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38000	8.43200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18000	8.23900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15100	8.20400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08700	8.13800		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			9.24100	9.24200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4245.00000	4242	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	9.25400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4285.00000	4235	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		11.00000	11	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16700	9.19800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4520.00000	4443	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		71.00000	75	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11800	9.15400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19950.00000	19872	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15924.00000	15937	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.96900	9.00300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		2070.00000	1754	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		6569.00000	6874	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86300	8.91000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7916.00000	7525	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14114.00000	14582	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45300	8.51300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		4.00000	1	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		29626.00000	32072	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.37800	8.44100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1543.00000	1250	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34122.00000	36413	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.09900	8.15900		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		56600.00000	60795	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			8.04400	8.10500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		140.00000	87	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		60542.00000	64782	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.66200	8.66500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.77800	8.78400		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.99100	8.99900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.96000	8.96500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.08300	9.08800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.20000	9.20700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.10200	9.10700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.17800	9.18300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.26700	9.27000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.08200	252.61600		0.00	0.00	15.00
OTH1 On 02/08/2007 Index Future			258.60900	258.13300		0.00	0.00	0.00
R153 On 03/05/2007 Bond Future			8.03500	8.07500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13198.00000	14399	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		84.00000	41	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22258.00000	23501	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2.00000	1	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19227.00000	20466	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		8.00000	3	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20743.00000	21984	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4.00000	1	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28298.00000	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	8.02000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16425.00000	17296	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2648.00000	2361	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21114.00000	22075	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1659.00000	1462	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22339.00000	23318	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1471.00000	1292	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23581.00000	24577	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1301.00000	1140	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28689.00000	29741	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		787.00000	682	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.66500	7.70500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1225.00000	1610	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16579.00000	13987	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		22339.00000	25031	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		645.00000	359	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		57417.00000	60393	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1.00000	0	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		91862.00000	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		71344.00000	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		74795.00000	77773	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	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			7.62000	7.66000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61840.00000	64411	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2610.00000	2271	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74362.00000	77056	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1543.00000	1327	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77535.00000	80252	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1349.00000	1156	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80687.00000	83429	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1146.00000	978	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93419.00000	96236	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		574.00000	481	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.37400	7.40300		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100978.00000	104657	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1.00000	0	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123104.00000	126783	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		133937.00000	137615	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		155153.00000	158831	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		128539.00000	132218	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			7.32400	7.35400		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109809.00000	113242	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3354.00000	2983	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		130372.00000	133945	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1930.00000	1699	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135521.00000	139120	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1677.00000	1472	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		140621.00000	144248	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1413.00000	1236	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160985.00000	164693	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		687.00000	592	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			8.41400	8.44800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1787.00000	2109	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		915.00000	665	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		264.00000	333	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3596.00000	3093	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5140.00000	5672	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		86.00000	46	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.24800	8.28700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3393.00000	3656	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3935.00000	3626	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5418.00000	5772	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2303.00000	2085	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7976.00000	8410	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1220.00000	1082	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.71000	7.75000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42949.00000	45302	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2.00000	0	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54023.00000	56378	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	59123	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	61858	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	72704	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			7.65000	7.69000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47426.00000	49456	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2089.00000	1815	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57365.00000	59497	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1215.00000	1042	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59887.00000	62039	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1057.00000	904	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62422.00000	64591	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		920.00000	784	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72619.00000	74841	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		522.00000	440	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.59700	7.63200		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60693.00000	63242	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		74014.00000	76564	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

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R203 On 03/05/2007 Bond Future	8.75	Call		77307.00000	79857	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		80586.00000	83135	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		93552.00000	96101	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			7.53400	7.56900		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66143.00000	68430	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1890.00000	1657	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78466.00000	80842	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1091.00000	945	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81568.00000	83960	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		948.00000	819	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		84649.00000	87059	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		798.00000	687	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97018.00000	99479	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		387.00000	327	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.58800	7.62300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65215.00000	67932	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		11.00000	4	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79296.00000	82018	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82774.00000	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		86236.00000	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		99914.00000	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			7.53200	7.56700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72362.00000	74696	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3716.00000	3350	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84777.00000	87235	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2213.00000	1972	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87932.00000	90416	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1932.00000	1716	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91103.00000	93610	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1682.00000	1489	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		103878.00000	106460	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		940.00000	822	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.71100	7.75000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4448.00000	5360	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		4448.00000	3367	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		13358.00000	15071	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		698.00000	417	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25162.00000	27131	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		43.00000	18	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.63500	7.67600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13823.00000	14929	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10147.00000	9209	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21484.00000	22913	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5512.00000	4896	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30759.00000	32447	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2678.00000	2322	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.52300	7.55800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71081.00000	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		85267.00000	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		88766.00000	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		92246.00000	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		105984.00000	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			7.47000	7.50600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75148.00000	77866	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		768.00000	641	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88739.00000	91525	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		317.00000	258	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92137.00000	94934	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		251.00000	203	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95530.00000	98336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		197.00000	159	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109009.00000	111838	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		71.00000	56	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.09500	7.12500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		3635.00000	4334	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		17732.00000	15079	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		17365.00000	19676	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		3614.00000	2574	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		255.00000	305	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		43629.00000	40327	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.05500	7.08500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		20351.00000	21793	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		29953.00000	28025	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		34643.00000	36688	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16458.00000	15133	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10446.00000	11322	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		49255.00000	46760	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.55900	253.07800		0.00	0.00	500.00
TRT1 On 02/08/2007 Index Future			259.09600	258.60500		0.00	0.00	0.00
Total for Derivatives:							0.00	2,089.00
Grand Total:							0.00	2,089.00