

Daily MTM Report

Daily summary for 25/04/2007

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			8.01500	8.07500			0.00	0.00
R157 On 15/09/2015 Bond			7.64500	7.71500			0.00	0.00
R186 On 21/12/2026 Bond			7.35000	7.43000			0.00	0.00
R196 On 28/02/2009 Bond			8.40000	8.46500			0.00	0.00
R201 On 21/12/2014 Bond			7.69500	7.76500			0.00	0.00
R203 On 15/09/2017 Bond			7.58500	7.65500			0.00	0.00
R204 On 21/12/2018 Bond			7.57000	7.64500			0.00	0.00
R206 On 15/01/2014 Bond			7.69500	7.76500			0.00	0.00
R207 On 15/01/2020 Bond			7.51000	7.57500			0.00	0.00
R209 On 31/03/2036 Bond			7.06500	7.15000			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			256.00300	255.13400		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		14894.00000	21428	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		3554.00000	1398	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.92000	261.01700		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		75357.00000	83132	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5187.00000	3932	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.94600	267.02800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		133866.00000	142335	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3586.00000	2875	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.55100	273.62800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		198570.00000	207398	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2290.00000	1888	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.40200	109.21600		0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.76100	111.57000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.83300	256.13950		3.89	0.00	30.00
GOVI On 03/05/2007 jGovi	235.00	Call		211395.00000	218330	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			262.37000	261.66100		3.89	1.00	118.00
GOVI On 02/08/2007 jGovi	240.50	Call		211610.00000	218700	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			268.23250	267.50800		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		52252.00000	56677	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27172.00000	24352	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.78800	273.82000		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		104304.00000	111867	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16104.00000	13987	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.91300	276.04600		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.28900	282.41100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78000	8.82500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28700	8.33900		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			7.77900	7.82900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.37200	8.42100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.17900	8.22600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15100	8.18800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08700	8.12100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.19600	9.17500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.24800	9.23000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4217.00000	4259	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			9.24700	9.25400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4284.00000	4266	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		9.00000	9	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17400	9.19800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4516.00000	4456	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		67.00000	70	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.10800	9.13500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19773.00000	19707	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15794.00000	15795	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97300	8.99100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		1328.00000	1097	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		6047.00000	6143	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86200	8.89200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7533.00000	7267	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14060.00000	14342	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.44400	8.49000		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		30561.00000	32437	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36900	8.42000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1326.00000	1105	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34768.00000	36637	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.09700	8.14600		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		57515.00000	60942	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			8.04200	8.09200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		106.00000	70	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61429.00000	64915	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.65800	8.65900		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			8.96800	8.96100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.95200	8.94600		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.07600	9.07200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.19300	9.19300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.09500	9.09900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.17100	9.17700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.26100	9.26500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.34700	252.60900		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			258.80900	258.05500		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.01500	8.06500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13441.00000	14985	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16.00000	4	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22567.00000	24123	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		19530.00000	21086	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		1.00000	0	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21050.00000	22606	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		28609.00000	30165	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			7.96000	8.01000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16508.00000	17622	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2442.00000	2108	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21245.00000	22469	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1502.00000	1277	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22482.00000	23727	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1324.00000	1122	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23735.00000	25001	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1166.00000	984	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28882.00000	30214	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		691.00000	575	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.64500	7.70500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		594.00000	1048	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		15948.00000	11932	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		21934.00000	26231	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	66	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		57415.00000	61885	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		91862.00000	96332	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	75814	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	79265	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	82703	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			7.60500	7.66000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61623.00000	65206	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2393.00000	1972	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74206.00000	77947	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1387.00000	1125	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77392.00000	81164	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1206.00000	974	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80559.00000	84362	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1018.00000	817	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93342.00000	97238	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		497.00000	389	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.34700	7.42600		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		98071.00000	108095	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		120198.00000	130221	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		131030.00000	141054	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		152246.00000	162270	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		125633.00000	135657	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	7.37800		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		106725.00000	116270	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3301.00000	2446	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		127281.00000	137165	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1870.00000	1354	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		132431.00000	142378	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1618.00000	1165	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		137534.00000	147546	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1357.00000	969	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		157914.00000	168113	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		647.00000	446	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			8.39200	8.45600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1456.00000	2147	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		718.00000	334	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		115.00000	221	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3581.00000	2612	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4951.00000	6002	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		30.00000	6	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.21800	8.29600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3242.00000	3793	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3916.00000	3323	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5252.00000	5986	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2268.00000	1859	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7808.00000	8700	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1184.00000	933	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.69500	7.75000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42947.00000	46187	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		54023.00000	57263	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	60007	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	62743	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	73589	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			7.63500	7.69000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47254.00000	50084	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1917.00000	1577	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57242.00000	60203	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1092.00000	883	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59776.00000	62762	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		945.00000	761	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62320.00000	65328	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		818.00000	656	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72550.00000	75625	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		454.00000	358	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.58100	7.65000		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59385.00000	64410	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		72707.00000	77732	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		76000.00000	81025	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		79278.00000	84303	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		92244.00000	97269	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			7.51600	7.58900		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64646.00000	69478	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1830.00000	1405	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76977.00000	81977	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1038.00000	781	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		80081.00000	85113	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		898.00000	672	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		83166.00000	88231	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		753.00000	559	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		95551.00000	100709	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		357.00000	257	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.56700	7.64100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63809.00000	69566	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77898.00000	83656	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		81377.00000	87135	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		84839.00000	90597	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		98518.00000	104275	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			7.50900	7.58600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70778.00000	76017	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3594.00000	2892	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83213.00000	88703	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2111.00000	1661	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86374.00000	91915	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1835.00000	1436	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89551.00000	95137	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1591.00000	1237	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		102351.00000	108081	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		874.00000	664	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.69100	7.76000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		3316.00000	5089	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		3826.00000	2071	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		12499.00000	15778	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		349.00000	100	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24616.00000	28138	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7.00000	1	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.61200	7.68500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13291.00000	15326	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10063.00000	8457	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20920.00000	23533	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5395.00000	4367	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30206.00000	33271	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2573.00000	1997	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.50700	7.57100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		70050.00000	75140	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		84236.00000	89326	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		87735.00000	92825	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		91215.00000	96305	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		104953.00000	110043	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	7.51900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		74071.00000	79167	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		714.00000	515	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		87685.00000	92892	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		287.00000	198	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		91087.00000	96312	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		225.00000	154	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		94484.00000	99723	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		175.00000	119	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		107975.00000	113248	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		61.00000	40	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.06500	7.14500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		14286.00000	21383	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		2759.00000	910	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		1791.00000	3750	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		18112.00000	11125	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		38.00000	108	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		45635.00000	36760	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.03000	7.10500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		18769.00000	22553	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		30607.00000	25960	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		32682.00000	38000	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16734.00000	13620	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		9342.00000	11653	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		50386.00000	44267	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.78000	253.09500		0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			259.25100	258.55100		0.00	0.00	500.00
Total for Derivatives:							1.00	2,024.00
Grand Total:							1.00	2,024.00