

Daily MTM Report

Daily summary for 28/03/2007

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			8.17000	8.17500			0.00	0.00
R157 On 15/09/2015 Bond			7.80000	7.80000			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.51500			0.00	0.00
R196 On 28/02/2009 Bond			8.57000	8.57500			0.00	0.00
R201 On 21/12/2014 Bond			7.86000	7.86000			0.00	0.00
R203 On 15/09/2017 Bond			7.72500	7.72500			0.00	0.00
R204 On 21/12/2018 Bond			7.71500	7.71000			0.00	0.00
R206 On 15/01/2014 Bond			7.86000	7.86000			0.00	0.00
R207 On 15/01/2020 Bond			7.64000	7.64500			0.00	0.00
R209 On 31/03/2036 Bond			7.22500	7.22500			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			254.35200		254.46800		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call			18594.00000	17744	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put			13914.00000	14224	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.20800		260.35200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			72133.00000	70897	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			8613.00000	8817	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.23400		266.39000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			129215.00000	127779	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			5315.00000	5439	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			272.84800		273.03200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			193520.00000	191764	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			3200.00000	3284	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.01200		108.69300		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.01900		255.11500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			201150.00000	200190	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			260.52900		260.62500		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			201254.00000	200294	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			4.00000	4	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			266.31600		266.41500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call			48514.00000	47866	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			34364.00000	34706	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.07900		273.09200		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call			100539.00000	100377	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			19619.00000	19587	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			265.68800		274.80200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			271.80500		281.15500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.85400		8.88100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.38800		8.40500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89800		7.89800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J201 On 22/12/2014 jSwap			8.47100	8.48500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27700	8.29500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.24200	8.25700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.18100	8.19500		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			9.23300	9.26600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4304.00000	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			9.29700	9.31500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4440.00000	4397	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		17.00000	18	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.24900	9.28100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4743.00000	4664	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		77.00000	82	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19800	9.22300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20720.00000	20659	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16528.00000	16528	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.01500	9.04800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4692.00000	4369	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8370.00000	8648	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.92000	8.95400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		9342.00000	9037	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14735.00000	15051	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53200	8.55800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		280.00000	221	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		28064.00000	29070	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.46400	8.48700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2406.00000	2240	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		33099.00000	33880	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.19900	8.21700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		3.00000	2	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52581.00000	53836	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.14600	8.16400		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	9.00	Call		383.00000	338	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56672.00000	57887	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66900	8.66900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.74000	8.74400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.93500	8.94000		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.92600	8.92800		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.06500	9.06800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.19100	9.19500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.09700	9.10100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.19300	9.19700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.28200	9.28600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.20000	9.20300		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			251.39200	251.50700		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.15500	8.16500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		11816.00000	12014	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1495.00000	1383	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19859.00000	20126	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		396.00000	353	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17059.00000	17308	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		633.00000	572	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18448.00000	18707	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		502.00000	451	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25649.00000	25939	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		144.00000	125	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.10500	8.12000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15409.00000	15679	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4520.00000	4357	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19706.00000	20012	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3139.00000	3013	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20838.00000	21153	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2858.00000	2740	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21990.00000	22313	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2599.00000	2489	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		26774.00000	27125	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1760.00000	1679	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.79000	7.78500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	8.00	Call		21034.00000	20637	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5269.00000	5242	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Call		3427.00000	3238	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		24711.00000	24891	6.25	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	8.50	Call		52020.00000	51629	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		534.00000	512	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		85962.00000	85589	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		29.00000	26	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65592.00000	65212	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		178.00000	167	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68998.00000	68620	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		133.00000	124	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		72403.00000	72026	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		99.00000	92	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.75000	7.75000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		57689.00000	57635	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4976.00000	4922	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		69566.00000	69522	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3264.00000	3220	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		72600.00000	72559	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2931.00000	2890	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		75654.00000	75615	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2629.00000	2591	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		88019.00000	87990	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1691.00000	1662	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.49700	7.49600		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		89872.00000	89705	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		588.00000	546	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		111594.00000	111452	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		184.00000	166	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		122342.00000	122207	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		100.00000	89	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		143487.00000	143358	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		28.00000	24	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		116981.00000	116843	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		136.00000	122	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45000	7.44900		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		101298.00000	101110	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6782.00000	6718	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		120855.00000	120680	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4352.00000	4301	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		125794.00000	125621	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3888.00000	3840	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		130742.00000	130572	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3472.00000	3427	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		150556.00000	150397	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2196.00000	2162	12.60	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			8.52200	8.52600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1909.00000	1912	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2345.00000	2281	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		563.00000	556	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5204.00000	5130	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4495.00000	4524	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		749.00000	711	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.37400	8.37600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4999.00000	5001	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3187.00000	3159	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3180.00000	3177	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5026.00000	4993	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7322.00000	7329	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1870.00000	1848	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.84000	7.83000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		38785.00000	38196	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		527.00000	523	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		49512.00000	48923	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		179.00000	174	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52212.00000	51624	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		134.00000	130	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		54914.00000	54326	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		100.00000	97	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65689.00000	65103	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		30.00000	28	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.76800	7.77500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		44557.00000	44847	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4097.00000	3986	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		53947.00000	54266	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2674.00000	2592	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		56351.00000	56676	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2397.00000	2321	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		58774.00000	59105	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2149.00000	2079	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68597.00000	68948	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1377.00000	1328	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.70200	7.70100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55749.00000	55671	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		58.00000	52	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		69021.00000	68947	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		8.00000	7	7.05	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		72310.00000	72237	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		5.00000	4	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		75587.00000	75514	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		3.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		88551.00000	88478	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.64200	7.64100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60857.00000	60764	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1766.00000	1745	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		73074.00000	72989	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		860.00000	847	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		76170.00000	76086	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		711.00000	699	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		79274.00000	79192	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		584.00000	574	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		91724.00000	91647	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		255.00000	249	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.69500	7.68800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		60880.00000	60316	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		706.00000	683	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		74510.00000	73957	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		246.00000	234	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		77928.00000	77378	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		186.00000	175	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		81343.00000	80795	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		139.00000	130	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94923.00000	94380	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		40.00000	36	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.64100	7.63500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		69293.00000	68843	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5865.00000	5874	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		81130.00000	80672	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3785.00000	3786	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		84157.00000	83698	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3375.00000	3375	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		87206.00000	86746	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3003.00000	3002	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		99563.00000	99100	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1843.00000	1839	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.83400	7.83300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5299.00000	5182	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		9524.00000	9459	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		12163.00000	12041	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3728.00000	3657	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		21960.00000	21866	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1066.00000	1023	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76300	7.76100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		12834.00000	12734	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		13380.00000	13378	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		19734.00000	19622	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7983.00000	7970	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		28223.00000	28108	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4364.00000	4348	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.62100	7.62500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		65832.00000	66140	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		49.00000	42	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		79975.00000	80289	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		7.00000	6	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83472.00000	83786	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		4.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86951.00000	87265	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		100686.00000	101001	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			7.57000	7.57400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70624.00000	70890	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1587.00000	1539	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83843.00000	84128	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		763.00000	736	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		87172.00000	87462	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		629.00000	605	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90505.00000	90798	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		516.00000	496	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		103818.00000	104121	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		223.00000	213	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.20500	7.20000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		17199.00000	16696	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		11740.00000	11785	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		5996.00000	5684	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		28384.00000	28621	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1367.00000	1248	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		53032.00000	53462	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.17000	7.16500		12.56	0.00	315.00
R209 On 02/08/2007 Bond Future	7.25	Call		31802.00000	31385	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	7.25	Put		22508.00000	22642	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		19056.00000	18729	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		37549.00000	37773	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10173.00000	9946	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		57872.00000	58196	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			251.99000	252.07800		0.00	0.00	500.00
Total for Derivatives:							0.00	2,038.00
Grand Total:							0.00	2,038.00