



Daily MTM Report

Daily summary for 04/04/2007

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			8.09500	8.09500			0.00	0.00
R157 On 15/09/2015 Bond			7.74000	7.73500			0.00	0.00
R186 On 21/12/2026 Bond			7.44000	7.43500			0.00	0.00
R196 On 28/02/2009 Bond			8.48000	8.47500			0.00	0.00
R201 On 21/12/2014 Bond			7.78500	7.78000			0.00	0.00
R203 On 15/09/2017 Bond			7.66500	7.66000			0.00	0.00
R204 On 21/12/2018 Bond			7.65000	7.64500			0.00	0.00
R206 On 15/01/2014 Bond			7.78500	7.78000			0.00	0.00
R207 On 15/01/2020 Bond			7.58000	7.57500			0.00	0.00
R209 On 31/03/2036 Bond			7.15500	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			255.07800	254.45700		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		16937.00000	20343	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		12367.00000	9563	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.91700	260.30900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		71197.00000	76090	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		8107.00000	6920	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.91200	266.32500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		128332.00000	133585	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		5082.00000	4465	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.47500	272.91700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		192274.00000	197529	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3104.00000	2779	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.26900	109.33700		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.88100	256.00700		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		210070.00000	208810	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			261.53500	261.54100		3.89	3.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		210411.00000	210351	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.22100	267.31000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		53053.00000	52430	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		29953.00000	30220	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.86900	273.93500		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		106503.00000	105933	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		17153.00000	17243	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.54500	256.60300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.85200	260.47100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.77100	8.78700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29900	8.30500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78300	7.79500		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			8.38100	8.39200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18100	8.19200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14300	8.15500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07900	8.09100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17900	9.17900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19000	9.21900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4189.00000	4119	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			9.21500	9.23300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4242.00000	4199	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		19.00000	19	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.15800	9.16600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4456.00000	4436	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		91.00000	91	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.12900	9.13200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20397.00000	20364	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16429.00000	16402	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.94800	8.96700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3520.00000	3308	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8677.00000	8812	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.84100	8.85800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8303.00000	8134	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15450.00000	15592	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45100	8.46800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		79.00000	61	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31544.00000	32224	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.37900	8.39700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1730.00000	1622	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36121.00000	36752	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.10400	8.11400		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		59741.00000	60445	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.04800	8.05900		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		171.00000	154	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63799.00000	64556	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.70900	8.71400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.88600	8.89400		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.13400	9.14300		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04000	9.04400		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.16900	9.17300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.29800	9.30300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.17700	9.18100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.26200	9.26900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.35800	9.36800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.27600	252.44000		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.03500	8.08500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13562.00000	14900	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		759.00000	542	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22090.00000	23593	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		145.00000	93	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19169.00000	20636	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		261.00000	173	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20623.00000	22110	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		195.00000	127	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28028.00000	29566	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		41.00000	24	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00000	8.03500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16943.00000	17663	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3600.00000	3308	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21452.00000	22250	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2432.00000	2217	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22633.00000	23447	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2198.00000	2000	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23831.00000	24661	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1985.00000	1803	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28774.00000	29658	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1306.00000	1177	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.69000	7.73000		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		3548.00000	4197	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		20759.00000	18435	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		23150.00000	25402	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3312.00000	2592	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		55761.00000	58664	7.05	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	Put		202.00000	133	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		90011.00000	92981	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		6.00000	3	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		69539.00000	72492	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		52.00000	32	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		72974.00000	75932	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		37.00000	22	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		76402.00000	79363	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		25.00000	15	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.65000	7.69000		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61005.00000	63473	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3952.00000	3516	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		73164.00000	75769	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2522.00000	2223	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76258.00000	78891	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2249.00000	1978	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		79368.00000	82026	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2003.00000	1758	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91920.00000	94661	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1253.00000	1090	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.42600	7.42000		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		98998.00000	98227	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		169.00000	156	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		120994.00000	120233	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		39.00000	35	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		131806.00000	131046	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		18.00000	16	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		153007.00000	152249	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4.00000	3	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		126417.00000	125657	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		27.00000	24	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37800	7.37200		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109227.00000	108482	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5046.00000	5058	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129304.00000	128549	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3136.00000	3138	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		134349.00000	133592	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2780.00000	2780	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139396.00000	138638	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2462.00000	2461	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159532.00000	158771	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1508.00000	1504	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			8.43900	8.43200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2535.00000	2434	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1393.00000	1410	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		760.00000	704	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3823.00000	3885	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5642.00000	5523	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		319.00000	317	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.28000	8.27200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3767.00000	3694	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4090.00000	4134	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5811.00000	5722	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2476.00000	2504	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8351.00000	8249	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1375.00000	1391	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.72000	7.75900		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42605.00000	44838	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		187.00000	125	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53543.00000	55819	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		49.00000	30	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56273.00000	58554	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		34.00000	21	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		58998.00000	61283	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		24.00000	14	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69825.00000	72117	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		5.00000	3	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.65500	7.69000		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48395.00000	50108	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3059.00000	2755	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58083.00000	59892	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1933.00000	1726	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60549.00000	62378	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1719.00000	1531	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63030.00000	64877	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1529.00000	1359	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73045.00000	74949	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		949.00000	836	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.64700	7.64100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60050.00000	59613	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		11.00000	10	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		73361.00000	72925	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1.00000	1	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		76654.00000	76218	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	Put		0.00000	0	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		79932.00000	79496	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		92898.00000	92462	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			7.58600	7.58000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64726.00000	64300	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1265.00000	1270	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		77167.00000	76737	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		582.00000	583	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		80303.00000	79873	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		474.00000	474	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		83444.00000	83013	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		384.00000	384	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		95997.00000	95566	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		157.00000	156	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.63400	7.62800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65096.00000	64612	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		280.00000	261	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		78983.00000	78510	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		76.00000	69	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82440.00000	81968	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		54.00000	48	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85885.00000	85416	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		38.00000	33	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		99534.00000	99067	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		8.00000	7	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.57900	7.57400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72843.00000	72451	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4736.00000	4728	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84993.00000	84599	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2969.00000	2959	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88089.00000	87694	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2627.00000	2617	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91201.00000	90807	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2319.00000	2309	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		103777.00000	103383	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1377.00000	1368	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.76400	7.75800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		6307.00000	6048	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6716.00000	6762	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14358.00000	14038	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	Put		2106.00000	2093	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25148.00000	24828	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		437.00000	423	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.69100	7.68500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14445.00000	14230	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11217.00000	11300	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21932.00000	21678	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6407.00000	6452	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30959.00000	30681	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3326.00000	3346	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.56500	7.55900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71010.00000	70533	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		9.00000	8	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85188.00000	84712	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		88687.00000	88211	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		92167.00000	91691	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		105905.00000	105429	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			7.51300	7.50700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75398.00000	74928	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1096.00000	1100	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88841.00000	88368	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		497.00000	497	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92211.00000	91738	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		403.00000	403	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95579.00000	95106	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		325.00000	325	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108991.00000	108517	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		131.00000	131	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.10000	7.13500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		20221.00000	22685	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		7584.00000	6143	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		6906.00000	8066	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		22116.00000	19372	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1428.00000	1733	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		45915.00000	42315	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.06000	7.10000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		21398.00000	23354	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		32678.00000	30149	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	Call		35333.00000	38036	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18826.00000	17044	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11513.00000	12758	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		51999.00000	48759	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.84100	252.96700		0.00	0.00	500.00
Total for Derivatives:							3.00	2,034.00

Grand Total: 3.00 2,034.00