

Daily MTM Report

Daily summary for 05/04/2007

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			8.08000	8.09500			0.00	0.00
R157 On 15/09/2015 Bond			7.72500	7.74000			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.44000			0.00	0.00
R196 On 28/02/2009 Bond			8.47500	8.48000			0.00	0.00
R201 On 21/12/2014 Bond			7.77500	7.78500			0.00	0.00
R203 On 15/09/2017 Bond			7.65000	7.66500			0.00	0.00
R204 On 21/12/2018 Bond			7.64000	7.65000			0.00	0.00
R206 On 15/01/2014 Bond			7.77500	7.78500			0.00	0.00
R207 On 15/01/2020 Bond			7.57000	7.58000			0.00	0.00
R209 On 31/03/2036 Bond			7.15000	7.15500			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			255.22400	255.07800		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		20343.00000	21026	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		9563.00000	8786	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.07000	260.91700		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		76090.00000	77285	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		6920.00000	6585	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.06800	266.91200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		133585.00000	134963	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		4465.00000	4283	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.63400	273.47500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		197529.00000	199017	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2779.00000	2677	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.36100	109.26900		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.12900	255.88100		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		208810.00000	211290	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			261.78900	261.53500		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		210351.00000	212891	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			267.48000	267.22100		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		52430.00000	53889	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		30220.00000	29089	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.04900	273.86900		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		105933.00000	107261	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		17243.00000	16771	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.69900	275.54500		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.01400	281.85200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.76100	8.77100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28100	8.29900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.77300	7.78300		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			8.36400	8.38100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16700	8.18100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13100	8.14300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06700	8.07900		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			9.19700	9.19000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4119.00000	4136	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			9.21600	9.21500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4199.00000	4201	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			9.15700	9.15800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4436.00000	4433	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		91.00000	90	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.10800	9.12900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20364.00000	20308	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16402.00000	16397	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.94100	8.94800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3308.00000	3174	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8812.00000	8805	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.83100	8.84100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8134.00000	8016	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15592.00000	15658	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.43900	8.45100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		61.00000	49	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32224.00000	32702	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36700	8.37900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1622.00000	1544	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36752.00000	37169	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.09000	8.10400		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		60445.00000	61421	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.03300	8.04800		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		154.00000	136	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64556.00000	65589	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.70400	8.70900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.87700	8.88600		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.12200	9.13400		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.03400	9.04000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.16400	9.16900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.29300	9.29800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.17200	9.17700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.25500	9.26200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.34800	9.35800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.56500	252.27600		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.06500	8.03500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14900.00000	13827	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		542.00000	402	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23593.00000	22617	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		93.00000	50	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20636.00000	19635	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		173.00000	105	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22110.00000	21123	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		127.00000	73	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29566.00000	28619	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		24.00000	10	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01500	8.00000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17663.00000	16921	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3308.00000	3000	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22250.00000	21552	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2217.00000	1953	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23447.00000	22761	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2000.00000	1748	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24661.00000	23987	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1803.00000	1563	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29658.00000	29035	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1177.00000	989	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.71000	7.69000		5.80	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		4197.00000	2879	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		18435.00000	18604	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		25402.00000	23420	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		2592.00000	2097	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		58664.00000	57109	6.40	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		133.00000	65	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		92981.00000	91491	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		3.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		72492.00000	70984	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		32.00000	12	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		75932.00000	74431	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		22.00000	8	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		79363.00000	77866	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		15.00000	5	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.67000	7.65000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		63473.00000	61825	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3516.00000	3321	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75769.00000	74156	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2223.00000	2063	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78891.00000	77287	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1978.00000	1827	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		82026.00000	80391	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1758.00000	1575	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94661.00000	92962	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1090.00000	844	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.41600	7.42600		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		98227.00000	99389	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		156.00000	56	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		120233.00000	121469	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		35.00000	9	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		131046.00000	132296	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		16.00000	3	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		152249.00000	153509	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		125657.00000	126901	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		24.00000	6	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.36800	7.37800		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		108482.00000	109104	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5058.00000	4419	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128549.00000	129355	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3138.00000	2682	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		133592.00000	134437	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2780.00000	2363	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		138638.00000	139462	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2461.00000	2024	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		158771.00000	159585	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1504.00000	1056	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			8.43500	8.43900		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2434.00000	2442	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1410.00000	1351	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		704.00000	694	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3885.00000	3808	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5523.00000	5564	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		317.00000	291	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.27400	8.28000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3694.00000	3720	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4134.00000	4072	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5722.00000	5762	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2504.00000	2456	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8249.00000	8303	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1391.00000	1357	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.75000	7.72000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44838.00000	43008	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		125.00000	61	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55819.00000	54034	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		30.00000	11	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58554.00000	56775	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		21.00000	7	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		61283.00000	59508	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		14.00000	4	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		72117.00000	70350	6.62	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3.00000	1	6.62	0.00	0.00
R201 On 02/08/2007 Bond Future			7.70000	7.65500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50108.00000	47414	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2755.00000	2652	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59892.00000	57198	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1726.00000	1623	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62378.00000	59686	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1531.00000	1431	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64877.00000	62189	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1359.00000	1262	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74949.00000	72278	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		836.00000	757	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.63200	7.64700		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59613.00000	60721	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		10.00000	28	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72925.00000	74019	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1.00000	5	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		76218.00000	77310	8.31	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	3	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		79496.00000	80587	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		0.00000	2	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		92462.00000	93552	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			7.57100	7.58600		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64300.00000	66524	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1270.00000	2415	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76737.00000	78698	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		583.00000	1466	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79873.00000	81768	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		474.00000	1291	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		83013.00000	84812	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		384.00000	1105	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		95566.00000	97060	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		156.00000	573	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62400	7.63400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		64612.00000	65345	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		261.00000	218	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		78510.00000	79272	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		69.00000	55	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		81968.00000	82734	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		48.00000	38	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85416.00000	86184	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		33.00000	26	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		99067.00000	99841	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		7.00000	5	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56900	7.57900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72451.00000	73056	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4728.00000	4564	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84599.00000	85252	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2959.00000	2843	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87694.00000	88357	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2617.00000	2511	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90807.00000	91480	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2309.00000	2213	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		103383.00000	104088	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1368.00000	1304	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.75500	7.76400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		6048.00000	6162	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6762.00000	6418	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14038.00000	14315	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		2093.00000	1910	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24828.00000	25229	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		423.00000	364	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.68100	7.69100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14230.00000	14449	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11300.00000	11021	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21678.00000	21977	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6452.00000	6253	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30681.00000	31050	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3346.00000	3218	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55500	7.56500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		70533.00000	71324	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		8.00000	5	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		84712.00000	85505	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		88211.00000	89004	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		91691.00000	92484	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		105429.00000	106223	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			7.50300	7.51300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		74928.00000	75655	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1100.00000	1037	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88368.00000	89124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		497.00000	465	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		91738.00000	92499	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		403.00000	376	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95106.00000	95872	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		325.00000	302	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108517.00000	109295	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		131.00000	120	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.12500	7.10000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		8066.00000	6873	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		19372.00000	20970	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		22685.00000	20561	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		6143.00000	6811	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1733.00000	1347	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		42315.00000	44721	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.09000	7.06000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		23354.00000	21683	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30149.00000	31845	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		38036.00000	35811	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		17044.00000	18187	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		12758.00000	11648	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48759.00000	51016	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.08600	252.84100		0.00	0.00	500.00
Total for Derivatives:							0.00	2,034.00

Grand Total: 0.00 2,034.00