

Daily MTM Report

Daily summary for 23/03/2007

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			8.04000	7.97000			0.00	0.00
R157 On 15/09/2015 Bond			7.68000	7.62000			0.00	0.00
R186 On 21/12/2026 Bond			7.40500	7.36000			0.00	0.00
R196 On 28/02/2009 Bond			8.44500	8.39500			0.00	0.00
R201 On 21/12/2014 Bond			7.73000	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.61000	7.55000			0.00	0.00
R204 On 21/12/2018 Bond			7.59500	7.54000			0.00	0.00
R206 On 15/01/2014 Bond			7.72500	7.66500			0.00	0.00
R207 On 15/01/2020 Bond			7.53500	7.48000			0.00	0.00
R209 On 31/03/2036 Bond			7.12000	7.08000			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			255.97400		256.73900		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call			34318.00000	28704	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put			6928.00000	8964	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.87400		262.62400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			91523.00000	85014	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			5283.00000	6274	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.90900		268.63500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			149859.00000	143133	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			3509.00000	4043	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.52800		275.23200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			214539.00000	207789	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2219.00000	2509	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.29300		109.65600		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.67200		257.42000		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			224200.00000	216720	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			262.21500		262.97900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			224791.00000	217152	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			1.00000	2	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			268.04000		268.82100		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call			63565.00000	58509	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			25355.00000	28109	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.66600		275.44400		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call			119078.00000	112851	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			14638.00000	16191	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			274.37100		274.32400		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.69600		280.61200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.75100		8.65400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31000		8.24900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84200		7.77900		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			8.38800	8.32300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21300	8.15400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.18800	8.12600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13000	8.06500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.13300	9.13300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.23400	9.19000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4119.00000	4226	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			9.26200	9.19100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4150.00000	4316	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		28.00000	22	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19500	9.14300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4412.00000	4537	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		107.00000	95	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13300	9.04100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20629.00000	20717	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16887.00000	16752	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.95100	8.86700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3862.00000	4329	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		10845.00000	9777	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.83100	8.73300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7960.00000	8604	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17396.00000	16245	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.43500	8.34100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		105.00000	176	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36786.00000	32990	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36300	8.26800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1430.00000	1827	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41146.00000	37616	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.13000	8.07300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1.00000	1	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		62727.00000	58686	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.07700	8.01900		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		183.00000	253	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66753.00000	62688	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67000	8.67200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.75200	8.76100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.93900	8.95400		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.92100	0.00000		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.05300	0.00000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.17400	0.00000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.08100	0.00000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.16700	0.00000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.24300	0.00000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.15700	0.00000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.94100	253.62500		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.02500	7.95500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17551.00000	15599	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		699.00000	929	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26166.00000	24049	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		173.00000	238	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23238.00000	21158	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		281.00000	384	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24697.00000	22597	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		221.00000	303	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32097.00000	29940	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		61.00000	86	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.98000	7.91000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20008.00000	18437	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3043.00000	3502	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24712.00000	23013	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2070.00000	2401	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25931.00000	24205	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1875.00000	2179	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27164.00000	25413	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1697.00000	1976	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32220.00000	30385	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1130.00000	1325	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.66500	7.60500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		8173.00000	6392	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16066.00000	18768	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		31988.00000	28242	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		2833.00000	3569	6.65	0.00	60.00

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		65139.00000	60743	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		263.00000	350	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		99338.00000	94860	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		15.00000	20	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78893.00000	74440	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		88.00000	118	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		82322.00000	77862	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		66.00000	89	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85743.00000	81278	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		49.00000	67	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.63000	7.57000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		69178.00000	65303	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3389.00000	3891	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81570.00000	77533	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2192.00000	2532	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84707.00000	80638	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1962.00000	2270	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87856.00000	83756	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1755.00000	2033	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100521.00000	96327	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1117.00000	1301	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.38400	7.33800		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		109559.00000	103778	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		315.00000	392	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		131470.00000	125637	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		100.00000	125	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		142258.00000	136414	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		55.00000	69	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		163435.00000	157581	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		16.00000	20	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		136880.00000	131041	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		74.00000	93	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.33500	7.28900		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		119461.00000	114159	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4744.00000	5296	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		139712.00000	134222	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3008.00000	3373	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		144787.00000	139260	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2681.00000	3009	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		149859.00000	144299	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2388.00000	2683	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		170059.00000	164395	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1499.00000	1690	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			8.38500	8.33100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1649.00000	1283	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3014.00000	3556	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3960.00000	3331	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1120.00000	1400	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7314.00000	6501	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		292.00000	388	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.22200	8.15800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4830.00000	4311	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3480.00000	3900	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7093.00000	6447	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2085.00000	2379	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9800.00000	9048	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1152.00000	1339	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.70000	7.64000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49683.00000	46217	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		244.00000	325	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		60597.00000	57078	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		82.00000	111	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		63321.00000	59796	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		62.00000	83	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		66041.00000	62510	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		46.00000	63	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		76855.00000	73313	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		14.00000	19	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.64500	7.58500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54121.00000	51055	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2721.00000	3126	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63959.00000	60762	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1746.00000	2019	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		66453.00000	63229	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1560.00000	1806	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		68958.00000	65710	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1394.00000	1616	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79043.00000	75718	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		883.00000	1029	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.58300	7.52200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		68751.00000	64295	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		19.00000	31	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		82056.00000	77590	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		3.00000	4	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		85348.00000	80881	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		88626.00000	84158	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1.00000	1	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101591.00000	97123	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			7.52100	7.45700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73346.00000	68950	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		999.00000	1238	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85934.00000	81421	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		463.00000	586	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89094.00000	84560	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		378.00000	481	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92253.00000	87703	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		307.00000	392	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104854.00000	100257	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		128.00000	167	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.57100	7.51400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		74132.00000	69771	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		417.00000	518	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87950.00000	83526	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		144.00000	182	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		91394.00000	86960	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		109.00000	138	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		94828.00000	90388	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		81.00000	103	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		108449.00000	103993	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		24.00000	31	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.51500	7.45700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		81413.00000	77424	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4251.00000	4763	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93769.00000	89615	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2689.00000	3037	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96903.00000	92715	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2386.00000	2700	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		100050.00000	95831	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2113.00000	2396	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		112726.00000	108407	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1272.00000	1454	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.69300	7.63100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11155.00000	9168	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5058.00000	6253	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		20440.00000	17776	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		1683.00000	2202	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31629.00000	28605	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		412.00000	571	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.61800	7.55300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18909.00000	16897	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9084.00000	10327	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27222.00000	24785	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5101.00000	5919	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36846.00000	34077	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2617.00000	3103	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.51200	7.45600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		79241.00000	74769	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		19.00000	29	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		93410.00000	88931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		3.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		96908.00000	92428	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		100388.00000	95908	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		114125.00000	109645	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			7.46000	7.40200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		83560.00000	79150	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		932.00000	1133	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97099.00000	92590	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		429.00000	531	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100484.00000	95958	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		350.00000	435	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		103865.00000	99324	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		284.00000	354	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117303.00000	112724	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		118.00000	150	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.10000	7.07000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		11954.00000	10390	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		19891.00000	21696	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		27327.00000	24836	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		7417.00000	8295	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		3730.00000	3049	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		40944.00000	43631	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.06500	7.03500		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		26118.00000	24379	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		30092.00000	31737	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		41162.00000	38898	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		17349.00000	18469	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		14929.00000	13732	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48109.00000	50295	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.61300	254.35100		0.00	0.00	500.00
Total for Derivatives:							0.00	1,723.00
Grand Total:							0.00	1,723.00