

Daily MTM Report

Daily summary for 27/03/2007

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			8.17500	8.10000			0.00	0.00
R157 On 15/09/2015 Bond			7.80000	7.72500			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.44500			0.00	0.00
R196 On 28/02/2009 Bond			8.57500	8.50000			0.00	0.00
R201 On 21/12/2014 Bond			7.86000	7.78500			0.00	0.00
R203 On 15/09/2017 Bond			7.72500	7.65500			0.00	0.00
R204 On 21/12/2018 Bond			7.71000	7.64000			0.00	0.00
R206 On 15/01/2014 Bond			7.86000	7.78500			0.00	0.00
R207 On 15/01/2020 Bond			7.64500	7.57500			0.00	0.00
R209 On 31/03/2036 Bond			7.22500	7.16000			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			254.46800	255.43100		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		24533.00000	18594	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		10223.00000	13914	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.35200	261.33100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		80227.00000	72133	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		6917.00000	8613	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.39000	267.37200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		138116.00000	129215	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		4396.00000	5315	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.03200	274.01300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		202826.00000	193520	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2696.00000	3200	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			108.69300	108.87800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.11500	256.04500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		210450.00000	201150	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			260.62500	261.57500		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		210752.00000	201254	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		2.00000	4	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			266.41500	267.38500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		54238.00000	48514	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		30388.00000	34364	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.09200	273.99400		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		107449.00000	100539	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		17509.00000	19619	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			274.80200	274.34800		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.15500	280.68500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.88100	8.82200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40500	8.33200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89800	7.83800		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			8.48500		8.41300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.29500		8.22700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.25700		8.19800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.19500		8.13700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17100		9.12500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.26600		9.24900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4262.00000	4304	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			9.31500		9.29300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4388.00000	4440	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			19.00000	17	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.28100		9.24300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4651.00000	4743	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			84.00000	77	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.22300		9.16900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			20678.00000	20720	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			16621.00000	16528	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.04800		8.99900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			4421.00000	4692	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			8993.00000	8370	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.95400		8.89500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			8940.00000	9342	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			15410.00000	14735	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.55800		8.48600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			193.00000	280	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			30914.00000	28064	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.48700		8.41400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			2015.00000	2406	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			35699.00000	33099	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.21700		8.14700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			1.00000	3	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			57453.00000	52581	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.16400		8.09300		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		260.00000	383	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61521.00000	56672	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			8.74400	8.73700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.94000	8.91500		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.92800	8.90900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.06800	9.04800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.19500	9.18000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.10100	9.09300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.19700	9.18700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.28600	9.26800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.20300	9.17900		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			251.50700	252.38900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.16500	8.08500		3.35	26.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13891.00000	11816	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1088.00000	1495	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22218.00000	19859	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		273.00000	396	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19352.00000	17059	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		444.00000	633	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20777.00000	18448	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		349.00000	502	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28083.00000	25649	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		96.00000	144	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.12000	8.04000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17074.00000	15409	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3875.00000	4520	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21540.00000	19706	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2664.00000	3139	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22709.00000	20838	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2420.00000	2858	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23896.00000	21990	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2195.00000	2599	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28797.00000	26774	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1474.00000	1760	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.78500	7.71500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		4854.00000	3427	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		20951.00000	24711	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		24998.00000	21034	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4047.00000	5269	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		57050.00000	52020	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		378.00000	534	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		91139.00000	85962	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20.00000	29	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		70724.00000	65592	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		123.00000	178	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		74143.00000	68998	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		92.00000	133	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		77558.00000	72403	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		68.00000	99	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.75000	7.68000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		62027.00000	57689	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4249.00000	4976	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74131.00000	69566	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2764.00000	3264	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77212.00000	72600	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2478.00000	2931	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80308.00000	75654	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2219.00000	2629	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92811.00000	88019	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1418.00000	1691	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.49600	7.42500		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		98598.00000	89872	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		401.00000	588	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		120446.00000	111594	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		122.00000	184	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		131222.00000	122342	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		66.00000	100	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		152390.00000	143487	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		18.00000	28	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		125849.00000	116981	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		90.00000	136	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.44900	7.37800		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109134.00000	101298	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5710.00000	6782	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129044.00000	120855	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3633.00000	4352	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		134052.00000	125794	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3239.00000	3888	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139064.00000	130742	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2887.00000	3472	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159080.00000	150556	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1813.00000	2196	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			8.52600	8.44600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2633.00000	1909	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1727.00000	2345	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		895.00000	563	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4193.00000	5204	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5584.00000	4495	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		496.00000	749	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.37600	8.29500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3732.00000	3180	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4392.00000	5026	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5721.00000	4999	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2723.00000	3187	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8197.00000	7322	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1559.00000	1870	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.83000	7.76000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42735.00000	38785	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		375.00000	527	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53559.00000	49512	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		124.00000	179	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56273.00000	52212	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		93.00000	134	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		58984.00000	54914	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		69.00000	100	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69781.00000	65689	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		20.00000	30	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.77500	7.70500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47973.00000	44557	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3499.00000	4097	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57551.00000	53947	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2264.00000	2674	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59993.00000	56351	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2026.00000	2397	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62452.00000	58774	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1813.00000	2149	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72388.00000	68597	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1154.00000	1377	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.70100	7.63000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60872.00000	55749	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		33.00000	58	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		74164.00000	69021	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4.00000	8	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		77455.00000	72310	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		80733.00000	75587	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		93698.00000	88551	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			7.64100	7.56900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		65649.00000	60857	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1397.00000	1766	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78040.00000	73074	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		664.00000	860	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81166.00000	76170	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		546.00000	711	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		84297.00000	79274	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		446.00000	584	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		96821.00000	91724	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		190.00000	255	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.68800	7.61700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		66200.00000	60880	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		529.00000	706	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79941.00000	74510	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		180.00000	246	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		83375.00000	77928	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		135.00000	186	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		86802.00000	81343	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		100.00000	139	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100408.00000	94923	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		28.00000	40	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.63500	7.56300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74051.00000	69293	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5096.00000	5865	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		86126.00000	81130	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3254.00000	3785	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		89203.00000	84157	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2894.00000	3375	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		92297.00000	87206	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2568.00000	3003	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104806.00000	99563	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1559.00000	1843	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.83300	7.75600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		7174.00000	5299	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7480.00000	9524	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		15065.00000	12163	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2711.00000	3728	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25526.00000	21960	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		713.00000	1066	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76100	7.68400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14885.00000	12834	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11607.00000	13380	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22333.00000	19734	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6759.00000	7983	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31282.00000	28223	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3600.00000	4364	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.62500	7.55400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71427.00000	65832	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		29.00000	49	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85588.00000	79975	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4.00000	7	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		89086.00000	83472	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		92565.00000	86951	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		106302.00000	100686	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			7.57400	7.50300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75872.00000	70624	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1254.00000	1587	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89249.00000	83843	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		590.00000	763	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92607.00000	87172	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		483.00000	629	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95963.00000	90505	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		394.00000	516	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109341.00000	103818	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		166.00000	223	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.20000	7.14000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		21382.00000	17199	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		9300.00000	11740	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		8213.00000	5996	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		23978.00000	28384	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		2125.00000	1367	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		47167.00000	53032	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.16500	7.10500		12.56	114.00	315.00
R209 On 02/08/2007 Bond Future	7.00	Call		22003.00000	19056	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		33841.00000	37549	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		35821.00000	31802	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		19873.00000	22508	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		12091.00000	10173	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		53135.00000	57872	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.07800	252.99200		0.00	0.00	500.00
Total for Derivatives:							140.00	2,038.00
Grand Total:							140.00	2,038.00