

Daily MTM Report

Daily summary for 29/03/2007

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			8.14000	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			7.78000	7.80000			0.00	0.00
R186 On 21/12/2026 Bond			7.49500	7.51500			0.00	0.00
R196 On 28/02/2009 Bond			8.54000	8.57000			0.00	0.00
R201 On 21/12/2014 Bond			7.84000	7.86000			0.00	0.00
R203 On 15/09/2017 Bond			7.71000	7.72500			0.00	0.00
R204 On 21/12/2018 Bond			7.69500	7.71500			0.00	0.00
R206 On 15/01/2014 Bond			7.84000	7.86000			0.00	0.00
R207 On 15/01/2020 Bond			7.62000	7.64000			0.00	0.00
R209 On 31/03/2036 Bond			7.20500	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			254.62400	254.35200		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		17744.00000	19025	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		14224.00000	12785	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.47100	260.20800		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		70897.00000	72925	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		8817.00000	8215	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.47300	266.23400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		127779.00000	129873	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		5439.00000	5143	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.04600	272.84800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		191764.00000	193606	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3284.00000	3146	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.09900	109.01200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.27200	255.01900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		200190.00000	202720	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			260.78800	260.52900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		200294.00000	202883	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		4.00000	3	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			266.58000	266.31600		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		47866.00000	49261	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		34706.00000	33461	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.34000	273.07900		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		100377.00000	102275	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		19587.00000	18875	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			256.60300	265.68800		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			262.49600	271.80500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.81800	8.85400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.35300	8.38800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85300	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			8.43100		8.47100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.24600		8.27700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.21100		8.24200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.14800		8.18100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17500		9.17500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.21300		9.23300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4223.00000	4175	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			9.24800		9.29700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4397.00000	4280	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			18.00000	20	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.18500		9.24900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4664.00000	4507	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			82.00000	92	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.15300		9.19800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			20659.00000	20572	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			16528.00000	16551	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97600		9.01500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			4369.00000	4014	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			8648.00000	9006	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.87800		8.92000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			9037.00000	8678	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			15051.00000	15460	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.49800		8.53200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			221.00000	163	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			29070.00000	30404	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42700		8.46400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			2240.00000	2007	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			33880.00000	35167	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.16700		8.19900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			2.00000	1	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			53836.00000	56071	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.11400		8.14600		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		338.00000	273	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		57887.00000	60071	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			8.73500	8.74000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.92700	8.93500		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.92100	8.92600		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.06200	9.06500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.19100	9.19100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.09800	9.09700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.19300	9.19300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.28000	9.28200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.19500	9.20000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			251.66700	251.39200		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.12500	8.15500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		12014.00000	12725	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1383.00000	1164	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		20126.00000	20982	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		353.00000	280	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17308.00000	18129	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		572.00000	463	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18707.00000	19547	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		451.00000	361	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25939.00000	26839	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		125.00000	94	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.07500	8.10500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15679.00000	16258	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4357.00000	4071	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20012.00000	20662	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3013.00000	2797	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21153.00000	21818	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2740.00000	2539	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22313.00000	22993	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2489.00000	2303	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		27125.00000	27855	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1679.00000	1543	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.77000	7.79000		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	8.00	Call		20637.00000	21568	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5242.00000	4694	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Call		3238.00000	3453	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		24891.00000	23628	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		51629.00000	53015	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		512.00000	421	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		85589.00000	87061	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		26.00000	19	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65212.00000	66655	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		167.00000	132	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68620.00000	70071	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		124.00000	97	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		72026.00000	73484	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		92.00000	71	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.73000	7.75000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		57635.00000	58795	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4922.00000	4637	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		69522.00000	70764	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3220.00000	3018	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		72559.00000	73818	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2890.00000	2704	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		75615.00000	76890	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2591.00000	2421	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87990.00000	89317	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1662.00000	1545	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.47700	7.49700		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		89705.00000	92099	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		546.00000	439	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		111452.00000	113915	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		166.00000	128	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		122207.00000	124686	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		89.00000	67	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		143358.00000	145853	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		24.00000	17	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		116843.00000	119315	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		122.00000	93	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.43000	7.45000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		101110.00000	103194	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6718.00000	6302	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		120680.00000	122889	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4301.00000	4011	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		125621.00000	127856	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3840.00000	3576	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		130572.00000	132831	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3427.00000	3187	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		150397.00000	152733	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2162.00000	1999	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			8.49200	8.52200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1912.00000	2130	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2281.00000	1996	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		556.00000	638	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5130.00000	4709	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4524.00000	4897	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		711.00000	581	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.33900	8.37400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3177.00000	3387	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4993.00000	4691	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5001.00000	5285	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3159.00000	2931	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7329.00000	7684	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1848.00000	1690	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.82000	7.84000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		38196.00000	39275	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		523.00000	433	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		48923.00000	50057	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		174.00000	139	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		51624.00000	52765	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		130.00000	103	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		54326.00000	55474	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		97.00000	76	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65103.00000	66265	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		28.00000	21	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.77000	7.76800		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		44847.00000	44708	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3986.00000	3962	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		54266.00000	54130	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2592.00000	2571	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		56676.00000	56541	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2321.00000	2301	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		59105.00000	58971	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2079.00000	2060	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68948.00000	68818	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1328.00000	1312	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.68800	7.70200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55671.00000	56671	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		52.00000	40	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		68947.00000	69958	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		7.00000	5	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		72237.00000	73248	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		4.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		75514.00000	76526	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		88478.00000	89491	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			7.62700	7.64200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60764.00000	61723	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1745.00000	1631	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72989.00000	73998	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		847.00000	783	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		76086.00000	77104	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		699.00000	645	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		79192.00000	80218	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		574.00000	528	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		91647.00000	92697	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		249.00000	227	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.67500	7.69500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		60316.00000	61749	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		683.00000	572	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		73957.00000	75456	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		234.00000	189	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		77378.00000	78886	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		175.00000	140	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		80795.00000	82311	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		130.00000	103	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94380.00000	95914	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		36.00000	28	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.62100	7.64100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68843.00000	70069	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5874.00000	5569	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		80672.00000	81985	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3786.00000	3568	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		83698.00000	85029	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3375.00000	3176	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		86746.00000	88094	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3002.00000	2820	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		99100.00000	100508	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1839.00000	1716	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.81400	7.83400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5182.00000	5511	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		9459.00000	8771	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		12041.00000	12661	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3657.00000	3261	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		21866.00000	22724	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1023.00000	865	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.74300	7.76300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		12734.00000	13182	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		13378.00000	12835	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		19622.00000	20221	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7970.00000	7577	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		28108.00000	28841	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4348.00000	4090	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.60100	7.62100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		66140.00000	67706	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		42.00000	30	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		80289.00000	81866	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		6.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83786.00000	85363	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		87265.00000	88843	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		101001.00000	102580	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			7.55000	7.57000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70890.00000	72328	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1539.00000	1409	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		84128.00000	85626	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		736.00000	666	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		87462.00000	88971	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		605.00000	546	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90798.00000	92316	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		496.00000	445	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		104121.00000	105665	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		213.00000	189	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.19500	7.20500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		16696.00000	17126	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		11785.00000	11118	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		5684.00000	5817	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		28621.00000	27657	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1248.00000	1262	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		53462.00000	52379	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.16000	7.17000		12.56	0.00	315.00
R209 On 02/08/2007 Bond Future	7.25	Call		31385.00000	31908	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		22642.00000	22063	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		18729.00000	19074	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		37773.00000	37016	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		9946.00000	10143	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		58196.00000	57291	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.24000	251.99000		0.00	0.00	500.00
Total for Derivatives:							0.00	2,038.00
Grand Total:							0.00	2,038.00