



# Daily MTM Report

Daily summary for 12/04/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.06000	8.06500			0.00	0.00
R157 On 15/09/2015 Bond			7.70500	7.70000			0.00	0.00
R186 On 21/12/2026 Bond			7.41000	7.40500			0.00	0.00
R196 On 28/02/2009 Bond			8.45500	8.46000			0.00	0.00
R201 On 21/12/2014 Bond			7.75000	7.74500			0.00	0.00
R203 On 15/09/2017 Bond			7.63500	7.62500			0.00	0.00
R204 On 21/12/2018 Bond			7.62500	7.61000			0.00	0.00
R206 On 15/01/2014 Bond			7.75000	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.56000	7.54500			0.00	0.00
R209 On 31/03/2036 Bond			7.13000	7.12500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

ALBI On 03/05/2007 Index Future			255.53500	255.61300		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		22167.00000	21371	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		6037.00000	6021	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.40500	261.47600		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		80263.00000	79583	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5503.00000	5533	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.45200	267.50000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		138689.00000	138211	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3689.00000	3691	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.02300	274.05400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		202895.00000	202579	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2355.00000	2349	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.43300	109.44900		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.21900	256.35500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		213550.00000	212190	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			261.81800	261.90300		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		214031.00000	213180	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.59300	267.71900		0.00	59.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		54785.00000	53919	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27595.00000	27989	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.24800	274.32000		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		109006.00000	108382	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		15806.00000	15902	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.96200	275.81500		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.30000	282.14100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.75900	8.74700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.27600	8.26400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.76200	7.76700		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			8.36200		8.34800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16000		8.15100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13000		8.12100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06800		8.05900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20800		9.20400		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.22400		9.21200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4172.00000	4202	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			9.26800		9.23400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4241.00000	4321	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			15.00000	13	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16100		9.13100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4364.00000	4436	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			89.00000	83	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.07900		9.09400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			20113.00000	20066	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			16233.00000	16219	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.95100		8.93400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			2560.00000	2558	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			8318.00000	8006	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.83500		8.82100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			7664.00000	7715	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			15489.00000	15283	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.43700		8.42000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			14.00000	14	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			33443.00000	32745	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36300		8.34600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			1322.00000	1369	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			37808.00000	37154	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.08100		8.07300		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			62623.00000	62046	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02400		8.01700		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		100.00000	102	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66700.00000	66190	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.68400	8.68700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.84300	8.84900		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.08800	9.09300		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.01800	9.02000		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.14500	9.14800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.26800	9.27100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.15000	9.15400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.23100	9.23600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.32200	9.32800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.63500	252.72000		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.05000	8.04500		2.99	16.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14252.00000	14083	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		205.00000	191	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23204.00000	23047	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		16.00000	13	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20191.00000	20031	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		39.00000	35	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21697.00000	21538	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		25.00000	22	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29233.00000	29077	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2.00000	2	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			7.97500	7.99500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17201.00000	17623	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2700.00000	2543	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21902.00000	22369	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1724.00000	1612	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23127.00000	23604	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1535.00000	1434	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24368.00000	24855	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1366.00000	1273	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29470.00000	29987	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		845.00000	782	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.70000	7.69000		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		2486.00000	2194	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16725.00000	17177	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		24087.00000	23341	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		1277.00000	1275	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		58548.00000	57803	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		18.00000	16	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		92978.00000	92234	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		72462.00000	71717	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2.00000	2	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		75912.00000	75167	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1.00000	1	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		79349.00000	78605	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.65500	7.65000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62837.00000	62471	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2880.00000	2877	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75294.00000	74925	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1749.00000	1743	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78452.00000	78083	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1540.00000	1533	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81586.00000	81217	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1318.00000	1312	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94256.00000	93887	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		684.00000	679	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.39900	7.39300		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		102257.00000	101494	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		12.00000	10	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		124372.00000	123612	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1.00000	1	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		135204.00000	134443	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		0.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		156420.00000	155659	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		129807.00000	129046	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1.00000	1	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.34900	7.34400		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111461.00000	110823	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3739.00000	3734	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		131922.00000	131280	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2214.00000	2206	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137048.00000	136406	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1938.00000	1930	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142121.00000	141479	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1647.00000	1638	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		162395.00000	161755	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		831.00000	824	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			8.42500	8.42700		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2321.00000	2306	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1096.00000	1047	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		562.00000	541	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3542.00000	3487	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5585.00000	5601	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		178.00000	160	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.25500	8.26100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3715.00000	3742	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3876.00000	3815	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5791.00000	5832	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2294.00000	2247	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8374.00000	8430	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1237.00000	1205	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.73500	7.73000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44141.00000	43844	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		17.00000	14	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55202.00000	54907	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2.00000	2	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		57946.00000	57651	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1.00000	1	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60680.00000	60386	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71526.00000	71231	6.62	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	6.62	0.00	0.00
R201 On 02/08/2007 Bond Future			7.67500	7.68000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48213.00000	48433	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2301.00000	2233	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58100.00000	58342	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1375.00000	1329	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60611.00000	60857	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1205.00000	1163	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63134.00000	63384	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1056.00000	1019	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73290.00000	73553	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		618.00000	593	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.62100	7.61000		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		62300.00000	61498	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		6.00000	5	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		75616.00000	74815	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1.00000	1	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		78909.00000	78108	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	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		82187.00000	81386	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		95154.00000	94353	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			7.55800	7.54700		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		67875.00000	67116	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2039.00000	2073	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		80167.00000	79393	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1208.00000	1226	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		83261.00000	82484	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1057.00000	1072	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		86331.00000	85552	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		897.00000	910	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		98665.00000	97878	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		450.00000	455	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.61300	7.59700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67299.00000	66050	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		73.00000	68	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		81329.00000	80083	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		13.00000	12	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		84804.00000	83558	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		8.00000	7	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88263.00000	87017	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5.00000	4	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101936.00000	100692	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.55600	7.54000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74657.00000	73516	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3929.00000	4022	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		87035.00000	85858	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2389.00000	2447	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90180.00000	88996	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2097.00000	2148	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93339.00000	92149	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1836.00000	1880	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106073.00000	104864	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1053.00000	1078	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.73400	7.72800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		6158.00000	5868	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5035.00000	5051	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14959.00000	14623	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		1176.00000	1146	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26396.00000	26077	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		152.00000	141	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.65700	7.65200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14936.00000	14740	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10063.00000	10117	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22718.00000	22493	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5550.00000	5574	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32035.00000	31793	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2758.00000	2765	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.54900	7.53300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		73068.00000	71796	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		87253.00000	85981	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		90753.00000	89480	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		94233.00000	92961	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		107971.00000	106699	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			7.49500	7.47900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77343.00000	76114	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		829.00000	865	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		90910.00000	89662	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		356.00000	371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		94303.00000	93052	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		284.00000	297	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		97691.00000	96437	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		226.00000	236	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		111156.00000	109895	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		86.00000	89	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.12000	7.10500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		6315.00000	5529	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		18180.00000	19069	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		20870.00000	19454	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		4887.00000	5146	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		976.00000	769	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		42118.00000	43586	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.08000	7.07000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		22044.00000	21412	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		29963.00000	30454	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		36581.00000	35764	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16714.00000	17019	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11728.00000	11299	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48853.00000	49546	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.17500	253.30800		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>75.00</b>	<b>2,089.00</b>

**Grand Total:** 75.00      2,089.00