

Daily MTM Report

Daily summary for 13/04/2007

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			8.10000	8.06000			0.00	0.00
R157 On 15/09/2015 Bond			7.74000	7.70500			0.00	0.00
R186 On 21/12/2026 Bond			7.45000	7.41000			0.00	0.00
R196 On 28/02/2009 Bond			8.49500	8.45500			0.00	0.00
R201 On 21/12/2014 Bond			7.78000	7.75000			0.00	0.00
R203 On 15/09/2017 Bond			7.67000	7.63500			0.00	0.00
R204 On 21/12/2018 Bond			7.66000	7.62500			0.00	0.00
R206 On 15/01/2014 Bond			7.78000	7.75000			0.00	0.00
R207 On 15/01/2020 Bond			7.59500	7.56000			0.00	0.00
R209 On 31/03/2036 Bond			7.17000	7.13000			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			255.03300	255.53500		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		21371.00000	17756	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		6021.00000	7426	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.86200	261.40500		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		79583.00000	74917	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5533.00000	6297	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.86300	267.45200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		138211.00000	132781	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3691.00000	4151	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.43300	274.02300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		202579.00000	196938	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2349.00000	2608	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.29600	109.43300		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.75500	256.21900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		212190.00000	207550	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			261.34400	261.81800		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		213180.00000	208441	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		0.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.10900	267.59300		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		53919.00000	50916	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27989.00000	29826	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.66800	274.24800		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		108382.00000	103825	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		15902.00000	17145	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.82700	275.96200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.13200	282.30000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78700	8.75900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29200	8.27600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.77900	7.76200		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			8.37800	8.36200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.17600	8.16000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14000	8.13000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07300	8.06800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.14200	9.20800		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.17400	9.22400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4202.00000	4080	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			9.22200	9.26800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4321.00000	4211	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		13.00000	15	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17300	9.16100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4436.00000	4464	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		83.00000	80	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11800	9.07900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20066.00000	20085	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16219.00000	16145	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.95600	8.95100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		2558.00000	2483	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8006.00000	7840	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.85700	8.83500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7715.00000	7824	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15283.00000	14990	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45100	8.43700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		14.00000	12	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32745.00000	32171	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.37900	8.36300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1369.00000	1413	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37154.00000	36537	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.09700	8.08100		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		62046.00000	60929	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.04200	8.02400		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		102.00000	111	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66190.00000	64930	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.67700	8.68400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.81000	8.84300		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.02400	9.08800		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.97500	9.01800		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.09800	9.14500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.22000	9.26800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.11900	9.15000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.19600	9.23100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.28300	9.32200		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.16600	252.63500		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.09000	8.05000		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14083.00000	12888	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		191.00000	240	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23047.00000	21806	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		13.00000	17	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20031.00000	18796	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		35.00000	43	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21538.00000	20300	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		22.00000	27	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29077.00000	27834	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			8.01500	7.97500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17623.00000	16703	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2543.00000	2781	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22369.00000	21371	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1612.00000	1772	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23604.00000	22590	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1434.00000	1578	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24855.00000	23827	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1273.00000	1403	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29987.00000	28912	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		782.00000	865	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.73000	7.70000		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		2194.00000	1647	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		17177.00000	18858	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		23341.00000	21315	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		1275.00000	1478	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		57803.00000	55576	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		16.00000	17	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		92234.00000	90005	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		71717.00000	69489	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		75167.00000	72939	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		78605.00000	76377	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		0.00000	1	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.68500	7.65500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62471.00000	60504	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2877.00000	3088	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74925.00000	72879	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1743.00000	1875	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78083.00000	76022	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1533.00000	1650	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81217.00000	79140	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1312.00000	1413	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93887.00000	91765	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		679.00000	735	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.44000	7.39900		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		101494.00000	96320	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		10.00000	13	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123612.00000	118434	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		134443.00000	129266	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		155659.00000	150482	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		129046.00000	123869	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			7.39300	7.34900		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		110823.00000	105738	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3734.00000	4203	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		131280.00000	126017	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2206.00000	2495	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		136406.00000	131109	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1930.00000	2185	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		141479.00000	136147	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1638.00000	1860	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161755.00000	156321	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		824.00000	944	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			8.47000	8.42500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2306.00000	1824	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1047.00000	1320	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		541.00000	362	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3487.00000	4063	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5601.00000	4904	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		160.00000	218	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.31900	8.25500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3742.00000	3276	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3815.00000	4287	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5832.00000	5224	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2247.00000	2577	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8430.00000	7700	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1205.00000	1413	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.76500	7.73500		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43844.00000	42082	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		14.00000	16	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54907.00000	53143	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		57651.00000	55887	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		60386.00000	58622	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71231.00000	69468	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			7.70500	7.67500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48433.00000	46875	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2233.00000	2401	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58342.00000	56719	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1329.00000	1432	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60857.00000	59222	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1163.00000	1254	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63384.00000	61738	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1019.00000	1099	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73553.00000	71875	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		593.00000	641	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.65800	7.62100		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		61498.00000	58811	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		5.00000	6	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		74815.00000	72127	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		78108.00000	75419	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		81386.00000	78698	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		94353.00000	91664	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			7.59800	7.55800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		67116.00000	64469	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2073.00000	2299	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		79393.00000	76658	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1226.00000	1365	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		82484.00000	79732	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1072.00000	1195	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		85552.00000	82784	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		910.00000	1016	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97878.00000	95060	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		455.00000	512	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.64900	7.61300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		66050.00000	63264	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		68.00000	76	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		80083.00000	77291	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		12.00000	13	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		83558.00000	80765	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		7.00000	8	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		87017.00000	84224	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4.00000	5	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100692.00000	97898	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			7.59600	7.55600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73516.00000	70773	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4022.00000	4357	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85858.00000	82998	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2447.00000	2665	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88996.00000	86113	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2148.00000	2342	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		92149.00000	89245	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1880.00000	2053	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104864.00000	101892	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1078.00000	1183	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.76600	7.73400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5868.00000	4916	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5051.00000	5732	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14623.00000	13186	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		1146.00000	1342	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26077.00000	24470	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		141.00000	166	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.69400	7.65700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14740.00000	13665	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10117.00000	10884	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22493.00000	21146	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5574.00000	6069	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31793.00000	30234	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2765.00000	3049	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.58500	7.54900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71796.00000	68942	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		85981.00000	83127	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		89480.00000	86626	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		92961.00000	90107	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		106699.00000	103845	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			7.53400	7.49500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		76114.00000	73166	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		865.00000	990	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89662.00000	86648	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		371.00000	430	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93052.00000	90027	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		297.00000	345	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96437.00000	93403	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		236.00000	275	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109895.00000	106838	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		89.00000	105	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.16000	7.12000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		5529.00000	4034	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		19069.00000	22015	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		19454.00000	16202	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		5146.00000	6336	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		769.00000	460	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		43586.00000	47718	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.12000	7.08000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		21412.00000	19316	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30454.00000	32826	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		35764.00000	32901	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		17019.00000	18624	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11299.00000	9957	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		49546.00000	52672	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.71900	253.17500		0.00	0.00	500.00
Total for Derivatives:							0.00	2,089.00

Grand Total: 0.00 2,089.00