

Daily MTM Report

Daily summary for 26/03/2007

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			8.10000	8.04000			0.00	0.00
R157 On 15/09/2015 Bond			7.72500	7.68000			0.00	0.00
R186 On 21/12/2026 Bond			7.44500	7.40500			0.00	0.00
R196 On 28/02/2009 Bond			8.50000	8.44500			0.00	0.00
R201 On 21/12/2014 Bond			7.78500	7.73000			0.00	0.00
R203 On 15/09/2017 Bond			7.65500	7.61000			0.00	0.00
R204 On 21/12/2018 Bond			7.64000	7.59500			0.00	0.00
R206 On 15/01/2014 Bond			7.78500	7.72500			0.00	0.00
R207 On 15/01/2020 Bond			7.57500	7.53500			0.00	0.00
R209 On 31/03/2036 Bond			7.16000	7.12000			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			255.43100	255.97400		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		28704.00000	24533	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		8964.00000	10223	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.33100	261.87400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		85014.00000	80227	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		6274.00000	6917	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.37200	267.90900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		143133.00000	138116	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		4043.00000	4396	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.01300	274.52800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		207789.00000	202826	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2509.00000	2696	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			108.87800	109.29300		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.04500	256.67200		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		216720.00000	210450	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			261.57500	262.21500		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		217152.00000	210752	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		2.00000	2	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.38500	268.04000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		58509.00000	54238	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		28109.00000	30388	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.99400	274.66600		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		112851.00000	107449	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16191.00000	17509	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			274.34800	274.37100		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.68500	280.69600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82200	8.75100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33200	8.31000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.83800	7.84200		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			8.41300	8.38800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.22700	8.21300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19800	8.18800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13700	8.13000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.12500	9.13300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.24900	9.23400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4226.00000	4262	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			9.29300	9.26200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4316.00000	4388	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		22.00000	19	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.24300	9.19500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4537.00000	4651	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		95.00000	84	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.16900	9.13300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20717.00000	20678	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16752.00000	16621	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.99900	8.95100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4329.00000	4421	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		9777.00000	8993	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.89500	8.83100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8604.00000	8940	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		16245.00000	15410	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.48600	8.43500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		176.00000	193	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32990.00000	30914	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41400	8.36300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1827.00000	2015	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37616.00000	35699	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14700	8.13000		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		58686.00000	57453	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.09300	8.07700		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		253.00000	260	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62688.00000	61521	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66900	8.67000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.73700	8.75200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.91500	8.93900		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.90900	8.92100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04800	9.05300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.18000	9.17400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.09300	9.08100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.18700	9.16700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.26800	9.24300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.17900	9.15700		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.38900	252.94100		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.08500	8.02500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		15599.00000	13891	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		929.00000	1088	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24049.00000	22218	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		238.00000	273	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21158.00000	19352	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		384.00000	444	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22597.00000	20777	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		303.00000	349	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29940.00000	28083	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		86.00000	96	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.04000	7.98000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		18437.00000	17074	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3502.00000	3875	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23013.00000	21540	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2401.00000	2664	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		24205.00000	22709	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2179.00000	2420	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		25413.00000	23896	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1976.00000	2195	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30385.00000	28797	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1325.00000	1474	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.71500	7.66500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		6392.00000	4854	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		18768.00000	20951	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		28242.00000	24998	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3569.00000	4047	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		60743.00000	57050	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		350.00000	378	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		94860.00000	91139	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20.00000	20	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		74440.00000	70724	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		118.00000	123	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		77862.00000	74143	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		89.00000	92	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		81278.00000	77558	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		67.00000	68	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.68000	7.63000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		65303.00000	62027	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3891.00000	4249	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77533.00000	74131	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2532.00000	2764	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80638.00000	77212	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2270.00000	2478	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83756.00000	80308	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2033.00000	2219	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96327.00000	92811	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1301.00000	1418	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.42500	7.38400		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		103778.00000	98598	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		392.00000	401	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125637.00000	120446	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		125.00000	122	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		136414.00000	131222	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		69.00000	66	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		157581.00000	152390	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		20.00000	18	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		131041.00000	125849	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		93.00000	90	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37800	7.33500		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		114159.00000	109134	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5296.00000	5710	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		134222.00000	129044	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3373.00000	3633	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		139260.00000	134052	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3009.00000	3239	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		144299.00000	139064	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2683.00000	2887	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		164395.00000	159080	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1690.00000	1813	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			8.44600	8.38500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3331.00000	2633	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1400.00000	1727	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1283.00000	895	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3556.00000	4193	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6501.00000	5584	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		388.00000	496	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.29500	8.22200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4311.00000	3732	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3900.00000	4392	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6447.00000	5721	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2379.00000	2723	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9048.00000	8197	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1339.00000	1559	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.76000	7.70000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46217.00000	42735	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		325.00000	375	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		57078.00000	53559	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		111.00000	124	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		59796.00000	56273	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		83.00000	93	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		62510.00000	58984	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		63.00000	69	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		73313.00000	69781	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		19.00000	20	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.70500	7.64500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51055.00000	47973	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3126.00000	3499	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60762.00000	57551	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2019.00000	2264	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63229.00000	59993	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1806.00000	2026	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65710.00000	62452	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1616.00000	1813	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75718.00000	72388	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1029.00000	1154	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.63000	7.58300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		64295.00000	60872	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		31.00000	33	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		77590.00000	74164	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4.00000	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		80881.00000	77455	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		84158.00000	80733	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		97123.00000	93698	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			7.56900	7.52100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		68950.00000	65649	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1238.00000	1397	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		81421.00000	78040	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		586.00000	664	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		84560.00000	81166	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		481.00000	546	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		87703.00000	84297	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		392.00000	446	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		100257.00000	96821	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		167.00000	190	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.61700	7.57100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		69771.00000	66200	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		518.00000	529	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83526.00000	79941	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		182.00000	180	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		86960.00000	83375	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		138.00000	135	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		90388.00000	86802	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		103.00000	100	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		103993.00000	100408	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		31.00000	28	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56300	7.51500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77424.00000	74051	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4763.00000	5096	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		89615.00000	86126	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3037.00000	3254	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		92715.00000	89203	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2700.00000	2894	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		95831.00000	92297	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2396.00000	2568	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		108407.00000	104806	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1454.00000	1559	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.75600	7.69300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9168.00000	7174	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6253.00000	7480	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		17776.00000	15065	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2202.00000	2711	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		28605.00000	25526	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		571.00000	713	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.68400	7.61800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16897.00000	14885	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10327.00000	11607	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24785.00000	22333	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5919.00000	6759	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34077.00000	31282	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3103.00000	3600	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55400	7.51200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		74769.00000	71427	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		29.00000	29	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		88931.00000	85588	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		92428.00000	89086	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		95908.00000	92565	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		109645.00000	106302	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			7.50300	7.46000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		79150.00000	75872	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1133.00000	1254	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		92590.00000	89249	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		531.00000	590	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		95958.00000	92607	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		435.00000	483	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		99324.00000	95963	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		354.00000	394	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		112724.00000	109341	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		150.00000	166	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.14000	7.10000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		10390.00000	8213	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		21696.00000	23978	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		24836.00000	21382	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		8295.00000	9300	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		3049.00000	2125	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		43631.00000	47167	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.10500	7.06500		12.56	212.00	212.00
R209 On 02/08/2007 Bond Future	7.00	Call		24379.00000	22003	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		31737.00000	33841	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		38898.00000	35821	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18469.00000	19873	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		13732.00000	12091	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		50295.00000	53135	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.99200	253.61300		0.00	0.00	500.00
Total for Derivatives:							212.00	1,935.00
Grand Total:							212.00	1,935.00