

Daily MTM Report

Daily summary for 17/04/2007

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			8.07000	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			7.42000	7.41000			0.00	0.00
R196 On 28/02/2009 Bond			8.46000	8.46000			0.00	0.00
R201 On 21/12/2014 Bond			7.75500	7.74500			0.00	0.00
R203 On 15/09/2017 Bond			7.64000	7.63500			0.00	0.00
R204 On 21/12/2018 Bond			7.63000	7.62500			0.00	0.00
R206 On 15/01/2014 Bond			7.75500	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.56500	7.56000			0.00	0.00
R209 On 31/03/2036 Bond			7.14000	7.13500			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			255.51900	255.61500		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		20884.00000	19915	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		4734.00000	4725	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.37000	261.46400		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		79793.00000	78912	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5153.00000	5212	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.38900	267.48300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		138351.00000	137448	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3521.00000	3558	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.97200	274.07500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		202998.00000	201994	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2248.00000	2274	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.49400	109.50500		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.34350	256.37400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		213740.00000	213435	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			261.94350	261.97550		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		214755.00000	214435	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		0.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.72250	267.75450		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		54532.00000	54240	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		26987.00000	27015	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.02700	274.12600		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		107184.00000	106350	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		15924.00000	16080	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.88300	275.85200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.20000	282.16300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.81100	8.78800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31700	8.29600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80100	7.78600		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			8.40200		8.38000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.19200		8.18800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16000		8.15300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.09600		8.08600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.15000		9.14200		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.18600		9.17900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4092.00000	4109	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			9.23300		9.23200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4234.00000	4236	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			13.00000	12	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17300		9.18100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4481.00000	4461	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			76.00000	77	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.12000		9.11500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			19991.00000	19968	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			16059.00000	16022	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.96500		8.96300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			2196.00000	2093	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			7425.00000	7286	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.87100		8.86100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			7708.00000	7731	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			14801.00000	14641	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47200		8.45400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			5.00000	5	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			32041.00000	31305	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40000		8.38400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			1365.00000	1409	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			36285.00000	35671	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11200		8.10700		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			60238.00000	59872	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05700		8.05300		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		108.00000	107	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64164.00000	63863	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.66900	8.67100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.79000	8.79200		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.99900	9.00000		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.96200	8.96200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.08600	9.08700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.20800	9.21100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.11000	9.11300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.18700	9.19100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.27300	9.27800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.81400	252.79900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.06500	8.05000		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14002.00000	13534	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		111.00000	109	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23038.00000	22571	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5.00000	4	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20011.00000	19543	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14.00000	13	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21524.00000	21057	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		8.00000	7	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29076.00000	28609	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01000	7.97500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17517.00000	16703	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2437.00000	2637	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22284.00000	21403	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1527.00000	1659	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23524.00000	22629	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1353.00000	1472	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24780.00000	23873	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1198.00000	1304	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29931.00000	28984	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		726.00000	793	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.69500	7.69000		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1822.00000	1615	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16060.00000	16226	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		23623.00000	23197	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		813.00000	758	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		58535.00000	58162	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		4.00000	3	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		92978.00000	92606	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		72460.00000	72088	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		75910.00000	75538	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		79349.00000	78977	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.65000	7.64500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62944.00000	62576	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2623.00000	2619	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75473.00000	75103	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1564.00000	1557	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78646.00000	78276	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1370.00000	1363	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81798.00000	81428	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1166.00000	1159	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94526.00000	94157	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		591.00000	585	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.41100	7.40100		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		101234.00000	99968	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3.00000	2	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123357.00000	122092	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		0.00000	0	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		134190.00000	132925	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		155406.00000	154141	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		128793.00000	127527	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.36300	7.35300		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		110111.00000	108896	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3529.00000	3579	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		130624.00000	129385	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2055.00000	2080	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135762.00000	134518	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1791.00000	1812	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		140849.00000	139602	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1514.00000	1531	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161172.00000	159915	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		748.00000	755	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			8.43800	8.43700		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2028.00000	1977	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		971.00000	936	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		382.00000	350	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3529.00000	3514	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5356.00000	5326	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		116.00000	103	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.28000	8.28100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3487.00000	3476	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3941.00000	3916	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5523.00000	5516	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2320.00000	2298	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8083.00000	8082	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1240.00000	1223	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.74000	7.73500		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43834.00000	43539	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4.00000	3	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54906.00000	54611	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		57650.00000	57356	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60385.00000	60091	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	70937	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			7.68000	7.67500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48297.00000	48007	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2097.00000	2095	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58243.00000	57950	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1230.00000	1225	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60766.00000	60473	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1072.00000	1067	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63301.00000	63008	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		935.00000	930	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73496.00000	73204	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		536.00000	531	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.62900	7.62400		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		61276.00000	60912	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1.00000	1	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		74596.00000	74233	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		77889.00000	77526	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		81168.00000	80804	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		94134.00000	93770	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			7.56800	7.56200		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66711.00000	66280	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1955.00000	1956	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		79019.00000	78585	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1140.00000	1137	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		82117.00000	81682	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		993.00000	990	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		85193.00000	84759	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		839.00000	836	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97547.00000	97112	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		412.00000	409	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62000	7.61500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65853.00000	65459	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		27.00000	21	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79919.00000	79530	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3.00000	2	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		83397.00000	83008	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		86858.00000	86470	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100536.00000	100147	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56600	7.56000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73012.00000	72547	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3827.00000	3824	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85402.00000	84934	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2299.00000	2293	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88551.00000	88083	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2012.00000	2005	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91716.00000	91247	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1755.00000	1749	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104469.00000	104001	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		992.00000	985	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.74300	7.73200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5377.00000	4936	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		4457.00000	4579	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14398.00000	13832	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		819.00000	815	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26108.00000	25541	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		69.00000	64	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.66900	7.65800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14493.00000	14129	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9920.00000	10104	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22269.00000	21829	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5399.00000	5508	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31613.00000	31120	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2636.00000	2691	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55600	7.55000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71716.00000	71239	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85902.00000	85425	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		89401.00000	88925	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		92882.00000	92405	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		106620.00000	106143	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			7.50400	7.49900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75735.00000	75338	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		802.00000	799	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89311.00000	88914	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		336.00000	334	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92706.00000	92310	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		267.00000	265	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96096.00000	95700	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		211.00000	209	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109568.00000	109172	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		78.00000	77	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.12500	7.12000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4565.00000	4151	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		18105.00000	18248	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		18524.00000	17874	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		4216.00000	4124	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		462.00000	372	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		43279.00000	43746	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.08500	7.08000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		20954.00000	20584	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		29996.00000	30186	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		35328.00000	34865	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16583.00000	16681	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10904.00000	10645	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		49152.00000	49453	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.30100	253.32900		0.00	0.00	500.00
Total for Derivatives:							0.00	2,089.00
Grand Total:							0.00	2,089.00