

Daily MTM Report

Daily summary for 18/04/2007

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			8.08000	8.07000			0.00	0.00
R157 On 15/09/2015 Bond			7.71000	7.70500			0.00	0.00
R186 On 21/12/2026 Bond			7.42000	7.42000			0.00	0.00
R196 On 28/02/2009 Bond			8.47000	8.46000			0.00	0.00
R201 On 21/12/2014 Bond			7.76000	7.75500			0.00	0.00
R203 On 15/09/2017 Bond			7.64500	7.64000			0.00	0.00
R204 On 21/12/2018 Bond			7.63500	7.63000			0.00	0.00
R206 On 15/01/2014 Bond			7.76000	7.75500			0.00	0.00
R207 On 15/01/2020 Bond			7.57000	7.56500			0.00	0.00
R209 On 31/03/2036 Bond			7.14000	7.14000			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			255.33000	255.51900		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		19915.00000	18285	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		4725.00000	4985	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.18900	261.37000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		78912.00000	77288	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		5212.00000	5398	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.21100	267.38900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		137448.00000	135773	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		3558.00000	3663	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.79100	273.97200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		201994.00000	200246	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2274.00000	2336	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.40300	109.49400		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.08600	256.34350		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		213435.00000	210860	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			261.67900	261.94350		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		214435.00000	211790	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			267.45300	267.72250		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		54240.00000	52497	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		27015.00000	27967	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.98100	274.02700		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		106350.00000	105930	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16080.00000	16120	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.98500	275.88300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.31800	282.20000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.80300	8.81100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31100	8.31700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80600	7.80100		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			8.39800		8.40200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.19300		8.19200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16100		8.16000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.09600		8.09600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17500		9.15000		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.20700		9.18600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4109.00000	4160	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			9.24300		9.23300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4236.00000	4259	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			12.00000	12	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17500		9.17300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4461.00000	4465	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			77.00000	75	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13400		9.12000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			19968.00000	19954	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			16022.00000	15977	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97300		8.96500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			2093.00000	2020	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			7286.00000	7067	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.87000		8.87100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			7731.00000	7674	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			14641.00000	14603	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47200		8.47200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			5.00000	3	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			31305.00000	31302	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.39900		8.40000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			1409.00000	1381	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			35671.00000	35684	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11300		8.11200		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			59872.00000	59805	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05800		8.05700		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		107.00000	104	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63863.00000	63796	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.66800	8.66900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.79300	8.79000		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.01200	8.99900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.97100	8.96200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.09200	9.08600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.20800	9.20800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.10600	9.11000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.18100	9.18700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.26700	9.27300		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.56300	252.81400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.07500	8.06500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13534.00000	13216	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		109.00000	102	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22571.00000	22259	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4.00000	3	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19543.00000	19230	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13.00000	11	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21057.00000	20745	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		7.00000	6	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28609.00000	28298	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			8.02000	8.01000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16703.00000	16453	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2637.00000	2676	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21403.00000	21137	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1659.00000	1682	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22629.00000	22360	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1472.00000	1492	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23873.00000	23601	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1304.00000	1321	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28984.00000	28704	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		793.00000	802	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.70500	7.69500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1615.00000	1354	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16226.00000	16708	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		23197.00000	22431	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		758.00000	737	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		58162.00000	57418	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		3.00000	2	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		92606.00000	91862	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		72088.00000	71344	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		75538.00000	74795	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		78977.00000	78233	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			7.66000	7.65000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62576.00000	61884	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2619.00000	2654	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75103.00000	74394	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1557.00000	1575	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78276.00000	77564	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1363.00000	1378	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81428.00000	80713	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1159.00000	1172	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94157.00000	93435	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		585.00000	590	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.41300	7.41100		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		99968.00000	99714	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		2.00000	1	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		122092.00000	121839	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		132925.00000	132672	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		154141.00000	153888	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		127527.00000	127274	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			7.36400	7.36300		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		108896.00000	108718	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		3579.00000	3527	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129385.00000	129220	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2080.00000	2043	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		134518.00000	134357	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1812.00000	1778	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139602.00000	139444	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1531.00000	1500	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159915.00000	159770	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		755.00000	736	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			8.45100	8.43800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1977.00000	1801	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		936.00000	979	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		350.00000	284	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3514.00000	3667	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5326.00000	5108	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		103.00000	103	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.29100	8.28000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3476.00000	3382	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3916.00000	3983	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5516.00000	5398	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2298.00000	2341	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8082.00000	7944	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1223.00000	1247	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.75000	7.74000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43539.00000	42950	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3.00000	3	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54611.00000	54023	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		57356.00000	56768	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		60091.00000	59503	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		70937.00000	70349	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			7.69000	7.68000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48007.00000	47460	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2095.00000	2124	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57950.00000	57390	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1225.00000	1240	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60473.00000	59910	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1067.00000	1080	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63008.00000	62443	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		930.00000	941	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73204.00000	72633	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		531.00000	536	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.63600	7.62900		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60912.00000	60403	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		74233.00000	73724	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		77526.00000	77017	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		80804.00000	80295	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		93770.00000	93261	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			7.57400	7.56800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66280.00000	65849	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1956.00000	1957	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78585.00000	78151	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1137.00000	1134	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81682.00000	81248	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		990.00000	987	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		84759.00000	84324	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		836.00000	833	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97112.00000	96678	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		409.00000	406	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62700	7.62000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65459.00000	64910	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		21.00000	16	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79530.00000	78986	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2.00000	2	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		83008.00000	82464	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		86470.00000	85926	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100147.00000	99604	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			7.57200	7.56600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72547.00000	72082	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3824.00000	3821	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84934.00000	84465	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2293.00000	2287	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88083.00000	87614	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2005.00000	1998	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91247.00000	90778	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1749.00000	1742	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104001.00000	103532	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		985.00000	979	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.74900	7.74300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4936.00000	4629	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		4579.00000	4578	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		13832.00000	13485	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		815.00000	774	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25541.00000	25225	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		64.00000	54	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.67500	7.66900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14129.00000	13907	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10104.00000	10181	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21829.00000	21568	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5508.00000	5546	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31120.00000	30836	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2691.00000	2705	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.56200	7.55600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71239.00000	70763	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		85425.00000	84949	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		88925.00000	88448	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		92405.00000	91929	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		106143.00000	105667	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			7.51000	7.50400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75338.00000	74865	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		799.00000	800	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88914.00000	88440	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		334.00000	333	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92310.00000	91835	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		265.00000	264	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95700.00000	95226	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		209.00000	208	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109172.00000	108698	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		77.00000	76	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.13500	7.12500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4151.00000	3597	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		18248.00000	18807	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		17874.00000	16819	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		4124.00000	4181	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		372.00000	275	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		43746.00000	44761	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.09500	7.08500		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		20584.00000	19965	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30186.00000	30687	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		34865.00000	34054	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16681.00000	16989	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10645.00000	10233	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		49453.00000	50161	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.04700	253.30100		0.00	0.00	500.00
Total for Derivatives:							0.00	2,089.00
Grand Total:							0.00	2,089.00