

# Daily MTM Report

Daily summary for 30/03/2007

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			8.19000	8.14000			0.00	0.00
R157 On 15/09/2015 Bond			7.84000	7.78000			0.00	0.00
R186 On 21/12/2026 Bond			7.55500	7.49500			0.00	0.00
R196 On 28/02/2009 Bond			8.58000	8.54000			0.00	0.00
R201 On 21/12/2014 Bond			7.89500	7.84000			0.00	0.00
R203 On 15/09/2017 Bond			7.76500	7.71000			0.00	0.00
R204 On 21/12/2018 Bond			7.75500	7.69500			0.00	0.00
R206 On 15/01/2014 Bond			7.90000	7.84000			0.00	0.00
R207 On 15/01/2020 Bond			7.68000	7.62000			0.00	0.00
R209 On 31/03/2036 Bond			7.26500	7.20500			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			254.62400	254.62400		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		19025.00000	18802	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		12785.00000	12562	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.47100	260.47100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		72925.00000	72842	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		8215.00000	8132	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.47300	266.47300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		129873.00000	129830	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		5143.00000	5100	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.04600	273.04600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		193606.00000	193583	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3146.00000	3123	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			108.88100	109.09900		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			254.53600	255.27200		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		202720.00000	195360	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			260.03600	260.78800		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		202883.00000	195364	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3.00000	4	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			265.81200	266.58000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		49261.00000	44912	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		33461.00000	36792	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			272.59000	273.34000		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		102275.00000	96618	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		18875.00000	20718	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			256.60300	256.60300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			262.49600	262.49600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.83800	8.81800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.37900	8.35300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89400	7.85300		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			8.45500	8.43100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26900	8.24600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.24200	8.21100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.18500	8.14800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17900	9.17500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.22600	9.21300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4175.00000	4206	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			9.26700	9.24800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4280.00000	4325	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		20.00000	19	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21200	9.18500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4507.00000	4572	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		92.00000	86	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19600	9.15300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20572.00000	20596	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16551.00000	16473	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.00600	8.97600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4014.00000	4135	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		9006.00000	8579	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.90500	8.87800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8678.00000	8833	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15460.00000	15121	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.51900	8.49800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		163.00000	172	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30404.00000	29553	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.45000	8.42700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2007.00000	2107	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35167.00000	34322	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.18800	8.16700		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		56071.00000	54608	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.13600	8.11400		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		273.00000	303	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		60071.00000	58562	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66900	8.66900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.73200	8.73500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.92500	8.92700		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.17900	8.92100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.06300	9.06200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.19300	9.19100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.32300	9.09800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.19500	9.19300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.28300	9.28000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.38200	9.19500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			250.98900	251.66700		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.17500	8.12500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		12725.00000	11419	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1164.00000	1408	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		20982.00000	19499	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		280.00000	347	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		18129.00000	16686	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		463.00000	570	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		19547.00000	18082	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		361.00000	446	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26839.00000	25313	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		94.00000	118	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.12500	8.07500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16258.00000	15216	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4071.00000	4472	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20662.00000	19512	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2797.00000	3090	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21818.00000	20645	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2539.00000	2809	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22993.00000	21798	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2303.00000	2551	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		27855.00000	26587	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1543.00000	1717	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.83000	7.77000		6.65	2.00	481.00
R157 On 03/05/2007 Bond Future	8.00	Call		21568.00000	18307	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4694.00000	5862	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Call		3453.00000	2454	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		23628.00000	27058	6.25	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	Call		53015.00000	48728	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		421.00000	563	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		87061.00000	82639	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		19.00000	27	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		66655.00000	62274	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		132.00000	179	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		70071.00000	65678	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		97.00000	133	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		73484.00000	69081	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		71.00000	97	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.79000	7.73000		6.40	3.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		58795.00000	55127	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4637.00000	5297	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		70764.00000	66889	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3018.00000	3471	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		73818.00000	69901	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2704.00000	3115	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		76890.00000	72935	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2421.00000	2793	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89317.00000	85237	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1545.00000	1792	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.53800	7.47700		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		92099.00000	84661	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		439.00000	607	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		113915.00000	106361	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		128.00000	180	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		124686.00000	117108	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		67.00000	95	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		145853.00000	138254	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		17.00000	25	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		119315.00000	111747	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		93.00000	131	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.49200	7.43000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		103194.00000	96468	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6302.00000	7302	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		122889.00000	115835	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4011.00000	4682	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		127856.00000	120737	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3576.00000	4182	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		132831.00000	125652	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3187.00000	3733	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		152733.00000	145365	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1999.00000	2356	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			8.53400	8.49200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2130.00000	1759	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1996.00000	2330	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		638.00000	480	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4709.00000	5255	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4897.00000	4325	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		581.00000	713	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.38700	8.33900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3387.00000	3064	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4691.00000	5071	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5285.00000	4861	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2931.00000	3210	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7684.00000	7168	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1690.00000	1876	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.88000	7.82000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		39275.00000	35917	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		433.00000	577	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50057.00000	46604	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		139.00000	188	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52765.00000	49300	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		103.00000	140	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55474.00000	51999	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		76.00000	103	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		66265.00000	62771	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		21.00000	29	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.83000	7.77000		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		44708.00000	41840	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3962.00000	4521	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		54130.00000	51087	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2571.00000	2954	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		56541.00000	53462	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2301.00000	2649	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		58971.00000	55860	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2060.00000	2375	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68818.00000	65601	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1312.00000	1522	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.74400	7.68800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		56671.00000	52651	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		40.00000	61	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		69958.00000	65920	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		5.00000	8	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		73248.00000	69209	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3.00000	4	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		76526.00000	72485	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		89491.00000	85450	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			7.68500	7.62700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		61723.00000	57913	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1631.00000	1960	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		73998.00000	70035	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		783.00000	959	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		77104.00000	73114	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		645.00000	793	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		80218.00000	76204	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		528.00000	652	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		92697.00000	88617	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		227.00000	285	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.73600	7.67500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		61749.00000	57209	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		572.00000	730	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		75456.00000	70814	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		189.00000	245	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		78886.00000	74231	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		140.00000	183	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		82311.00000	77645	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		103.00000	135	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		95914.00000	91225	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		28.00000	37	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.68400	7.62100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70069.00000	65972	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5569.00000	6284	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		81985.00000	77669	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3568.00000	4063	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		85029.00000	80667	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3176.00000	3624	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		88094.00000	83690	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2820.00000	3226	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		100508.00000	95962	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1716.00000	1981	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.87600	7.81400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5511.00000	4173	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8771.00000	10579	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		12661.00000	10441	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3261.00000	4187	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		22724.00000	19901	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		865.00000	1187	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.80700	7.74300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13182.00000	11574	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12835.00000	14395	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20221.00000	18145	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7577.00000	8669	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		28841.00000	26365	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4090.00000	4781	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.66200	7.60100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		67706.00000	62921	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		30.00000	48	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		81866.00000	77065	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4.00000	6	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		85363.00000	80562	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		88843.00000	84041	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		102580.00000	97777	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			7.61200	7.55000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		72328.00000	67793	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1409.00000	1725	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		85626.00000	80941	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		666.00000	831	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		88971.00000	84259	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		546.00000	685	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		92316.00000	87582	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		445.00000	561	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		105665.00000	100868	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		189.00000	243	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.24500	7.19500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		17126.00000	13948	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		11118.00000	13404	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		5817.00000	4301	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		27657.00000	31605	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1262.00000	823	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		52379.00000	57403	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.21000	7.16000		12.56	1.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		31908.00000	28745	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	Put		22063.00000	24391	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		19074.00000	16808	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		37016.00000	40241	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10143.00000	8711	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		57291.00000	61349	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			251.51600	252.24000		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>6.00</b>	<b>2,034.00</b>
<b>Grand Total:</b>							<b>6.00</b>	<b>2,034.00</b>