

Daily MTM Report

Daily summary for 10/04/2007

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			8.10500	8.08000			0.00	0.00
R157 On 15/09/2015 Bond			7.74500	7.72500			0.00	0.00
R186 On 21/12/2026 Bond			7.45000	7.43000			0.00	0.00
R196 On 28/02/2009 Bond			8.50000	8.47500			0.00	0.00
R201 On 21/12/2014 Bond			7.79500	7.77500			0.00	0.00
R203 On 15/09/2017 Bond			7.67000	7.65000			0.00	0.00
R204 On 21/12/2018 Bond			7.65500	7.64000			0.00	0.00
R206 On 15/01/2014 Bond			7.79500	7.77500			0.00	0.00
R207 On 15/01/2020 Bond			7.59000	7.57000			0.00	0.00
R209 On 31/03/2036 Bond			7.17000	7.15000			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			255.14600	255.22400		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		21026.00000	19288	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		8786.00000	7828	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.00300	261.07000		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		77285.00000	76335	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		6585.00000	6305	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.01400	267.06800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		134963.00000	134275	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		4283.00000	4135	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			273.58300	273.63400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		199017.00000	198427	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2677.00000	2597	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.30200	109.36100		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.82900	256.12900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		211290.00000	208290	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			261.36300	261.78900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		212891.00000	208631	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.16800	267.48000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		53889.00000	51551	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		29089.00000	29871	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.72700	274.04900		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		107261.00000	104467	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16771.00000	17197	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.71400	275.69900		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.04300	282.01400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78400	8.76100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.30100	8.28100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78600	7.77300		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			8.38500	8.36400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18400	8.16700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14600	8.13100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08100	8.06700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.19200	9.17900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.21600	9.19700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4136.00000	4182	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			9.23600	9.21600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4201.00000	4246	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		19.00000	15	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16400	9.15700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4433.00000	4445	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		90.00000	84	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.14300	9.10800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20308.00000	20205	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16397.00000	16207	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.96500	8.94100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3174.00000	2845	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8805.00000	8038	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.85900	8.83100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8016.00000	7982	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15658.00000	15111	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45900	8.43900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		49.00000	26	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32702.00000	31857	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.38800	8.36700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1544.00000	1522	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37169.00000	36280	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.10800	8.09000		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		61421.00000	60154	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05100	8.03300		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		136.00000	131	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		65589.00000	64311	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.68900	8.70400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.85000	8.87700		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.09100	9.12200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.01900	9.03400		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.14800	9.16400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.27400	9.29300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.15800	9.17200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.24000	9.25500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.33300	9.34800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.22000	252.56500		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.09500	8.06500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		13827.00000	12829	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		402.00000	336	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22617.00000	21666	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		50.00000	31	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19635.00000	18671	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		105.00000	73	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21123.00000	20166	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		73.00000	48	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28619.00000	27682	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10.00000	5	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			8.04500	8.01500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16921.00000	16132	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3000.00000	3078	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21552.00000	20721	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1953.00000	1989	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22761.00000	21922	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1748.00000	1777	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23987.00000	23142	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1563.00000	1586	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29035.00000	28172	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		989.00000	993	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.74000	7.71000		5.80	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		2879.00000	1852	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		18604.00000	19805	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		23420.00000	21033	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		2097.00000	1936	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		57109.00000	54855	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		65.00000	38	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		91491.00000	89264	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		70984.00000	68751	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		12.00000	5	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		74431.00000	72199	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8.00000	3	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		77866.00000	75636	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		5.00000	2	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70000	7.67000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61825.00000	59693	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3321.00000	3364	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74156.00000	71986	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2063.00000	2068	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77287.00000	75111	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1827.00000	1826	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80391.00000	78211	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1575.00000	1571	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92962.00000	90774	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		844.00000	831	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.43700	7.41600		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		99389.00000	96711	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		56.00000	27	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		121469.00000	118814	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9.00000	3	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132296.00000	129644	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3.00000	1	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		153509.00000	150860	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		126901.00000	124248	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6.00000	2	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.38900	7.36800		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109104.00000	106394	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4419.00000	4356	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129355.00000	126636	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2682.00000	2611	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		134437.00000	131719	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2363.00000	2292	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139462.00000	136747	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2024.00000	1956	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159585.00000	156886	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1056.00000	1005	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			8.46600	8.43500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2442.00000	1973	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1351.00000	1402	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		694.00000	449	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3808.00000	4083	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5564.00000	5020	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		291.00000	267	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.30700	8.27400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3720.00000	3407	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4072.00000	4243	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5762.00000	5381	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2456.00000	2558	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8303.00000	7872	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1357.00000	1409	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.78000	7.75000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43008.00000	41222	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		61.00000	36	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54034.00000	52266	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		11.00000	5	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56775.00000	55009	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		7.00000	3	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59508.00000	57743	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4.00000	2	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70350.00000	68587	6.62	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1.00000	0	6.62	0.00	0.00
R201 On 02/08/2007 Bond Future			7.73000	7.70000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47414.00000	45731	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2652.00000	2693	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57198.00000	55482	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1623.00000	1631	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59686.00000	57966	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1431.00000	1434	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62189.00000	60464	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1262.00000	1261	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72278.00000	70545	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		757.00000	747	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.65400	7.63200		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60721.00000	59108	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		28.00000	13	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		74019.00000	72418	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		5.00000	2	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		77310.00000	75710	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		3.00000	1	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		80587.00000	78988	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		93552.00000	91954	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			7.59200	7.57100		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66524.00000	64973	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2415.00000	2373	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		78698.00000	77145	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1466.00000	1422	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		81768.00000	80216	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1291.00000	1248	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		84812.00000	83262	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1105.00000	1064	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97060.00000	95522	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		573.00000	543	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.64100	7.62400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65345.00000	63931	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		218.00000	123	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79272.00000	77923	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		55.00000	25	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82734.00000	81393	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		38.00000	16	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		86184.00000	84850	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		26.00000	10	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		99841.00000	98519	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		5.00000	1	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.58600	7.56900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73056.00000	71622	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4564.00000	4438	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85252.00000	83835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2843.00000	2733	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88357.00000	86946	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2511.00000	2407	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91480.00000	90074	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2213.00000	2115	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		104088.00000	102706	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1304.00000	1229	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.77700	7.75500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		6162.00000	5035	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6418.00000	6412	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14315.00000	13003	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		1910.00000	1720	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25229.00000	24011	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		364.00000	268	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.70300	7.68100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14449.00000	13587	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11021.00000	11254	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21977.00000	20982	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6253.00000	6352	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31050.00000	29978	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3218.00000	3241	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.57700	7.55500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71324.00000	69576	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		5.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85505.00000	83760	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		89004.00000	87259	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		92484.00000	90740	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		106223.00000	104478	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			7.52500	7.50300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75655.00000	73903	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1037.00000	1019	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89124.00000	87374	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		465.00000	448	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92499.00000	90751	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		376.00000	361	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95872.00000	94125	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		302.00000	289	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109295.00000	107553	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		120.00000	112	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.15500	7.12500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		6873.00000	4814	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		20970.00000	22242	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		20561.00000	17274	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		6811.00000	6855	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1347.00000	685	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		44721.00000	47390	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.12000	7.09000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		21683.00000	19651	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		31845.00000	33160	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		35811.00000	33230	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18187.00000	18952	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11648.00000	10238	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		51016.00000	52953	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.79000	253.08600		0.00	0.00	500.00
Total for Derivatives:							0.00	2,034.00
Grand Total:							0.00	2,034.00