



Daily MTM Report

Daily summary for 11/04/2007

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			8.06500	8.10500			0.00	0.00
R157 On 15/09/2015 Bond			7.70000	7.74500			0.00	0.00
R186 On 21/12/2026 Bond			7.40500	7.45000			0.00	0.00
R196 On 28/02/2009 Bond			8.46000	8.50000			0.00	0.00
R201 On 21/12/2014 Bond			7.74500	7.79500			0.00	0.00
R203 On 15/09/2017 Bond			7.62500	7.67000			0.00	0.00
R204 On 21/12/2018 Bond			7.61000	7.65500			0.00	0.00
R206 On 15/01/2014 Bond			7.74500	7.79500			0.00	0.00
R207 On 15/01/2020 Bond			7.54500	7.59000			0.00	0.00
R209 On 31/03/2036 Bond			7.12500	7.17000			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			255.61300	255.14600		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		19288.00000	22167	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		7828.00000	6037	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.47600	261.00300		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		76335.00000	80263	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		6305.00000	5503	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.50000	267.01400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		134275.00000	138689	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		4135.00000	3689	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.05400	273.58300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		198427.00000	202895	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2597.00000	2355	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.44900	109.30200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.35500	255.82900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		208290.00000	213550	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			261.90300	261.36300		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		208631.00000	214031	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			267.71900	267.16800		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		51551.00000	54785	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		29871.00000	27595	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.32000	273.72700		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		104467.00000	109006	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		17197.00000	15806	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.81500	275.71400		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.14100	282.04300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.74700	8.78400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.26400	8.30100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.76700	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			8.34800	8.38500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15100	8.18400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12100	8.14600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05900	8.08100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20400	9.19200		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.21200	9.21600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4182.00000	4172	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			9.23400	9.23600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4246.00000	4241	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		15.00000	15	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.13100	9.16400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4445.00000	4364	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		84.00000	89	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.09400	9.14300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20205.00000	20113	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16207.00000	16233	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.93400	8.96500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		2845.00000	2560	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8038.00000	8318	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.82100	8.85900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7982.00000	7664	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15111.00000	15489	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.42000	8.45900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		26.00000	14	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31857.00000	33443	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.34600	8.38800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1522.00000	1322	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36280.00000	37808	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07300	8.10800		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		60154.00000	62623	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.01700	8.05100		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			131.00000	100	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put			64311.00000	66700	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.68700		8.68900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.84900		8.85000		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.09300		9.09100		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.02000		9.01900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.14800		9.14800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.27100		9.27400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.15400		9.15800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.23600		9.24000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.32800		9.33300		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.72000		252.22000		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.04500		8.09500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call			12829.00000	14252	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put			336.00000	205	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call			21666.00000	23204	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put			31.00000	16	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call			18671.00000	20191	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put			73.00000	39	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call			20166.00000	21697	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put			48.00000	25	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call			27682.00000	29233	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put			5.00000	2	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			7.99500		8.04500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call			16132.00000	17201	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put			3078.00000	2700	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call			20721.00000	21902	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put			1989.00000	1724	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call			21922.00000	23127	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put			1777.00000	1535	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call			23142.00000	24368	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put			1586.00000	1366	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call			28172.00000	29470	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put			993.00000	845	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.69000		7.74000		5.80	4.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call			1852.00000	2486	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put			19805.00000	16725	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call			21033.00000	24087	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put			1936.00000	1277	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call			54855.00000	58548	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		38.00000	18	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		89264.00000	92978	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		68751.00000	72462	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		5.00000	2	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		72199.00000	75912	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3.00000	1	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		75636.00000	79349	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2.00000	1	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.65000	7.70000		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		59693.00000	62837	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3364.00000	2880	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71986.00000	75294	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2068.00000	1749	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		75111.00000	78452	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1826.00000	1540	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		78211.00000	81586	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1571.00000	1318	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		90774.00000	94256	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		831.00000	684	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.39300	7.43700		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		96711.00000	102257	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		27.00000	12	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		118814.00000	124372	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3.00000	1	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		129644.00000	135204	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		150860.00000	156420	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		124248.00000	129807	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2.00000	1	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.34400	7.38900		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		106394.00000	111461	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4356.00000	3739	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		126636.00000	131922	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2611.00000	2214	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		131719.00000	137048	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2292.00000	1938	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		136747.00000	142121	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1956.00000	1647	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		156886.00000	162395	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1005.00000	831	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			8.42700	8.46600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1973.00000	2321	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1402.00000	1096	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		449.00000	562	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4083.00000	3542	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5020.00000	5585	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		267.00000	178	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.26100	8.30700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3407.00000	3715	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4243.00000	3876	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5381.00000	5791	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2558.00000	2294	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7872.00000	8374	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1409.00000	1237	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.73000	7.78000		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41222.00000	44141	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		36.00000	17	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52266.00000	55202	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5.00000	2	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55009.00000	57946	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3.00000	1	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57743.00000	60680	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2.00000	1	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		68587.00000	71526	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	7.73000		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		45731.00000	48213	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2693.00000	2301	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		55482.00000	58100	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1631.00000	1375	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		57966.00000	60611	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1434.00000	1205	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60464.00000	63134	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1261.00000	1056	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		70545.00000	73290	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		747.00000	618	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.61000	7.65400		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59108.00000	62300	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		13.00000	6	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72418.00000	75616	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2.00000	1	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		75710.00000	78909	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		1.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		78988.00000	82187	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		91954.00000	95154	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			7.54700	7.59200		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64973.00000	67875	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2373.00000	2039	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		77145.00000	80167	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1422.00000	1208	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		80216.00000	83261	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1248.00000	1057	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		83262.00000	86331	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1064.00000	897	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		95522.00000	98665	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		543.00000	450	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.59700	7.64100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63931.00000	67299	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		123.00000	73	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77923.00000	81329	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		25.00000	13	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		81393.00000	84804	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		16.00000	8	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84850.00000	88263	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		10.00000	5	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		98519.00000	101936	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.54000	7.58600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		71622.00000	74657	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4438.00000	3929	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83835.00000	87035	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2733.00000	2389	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86946.00000	90180	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2407.00000	2097	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90074.00000	93339	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2115.00000	1836	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		102706.00000	106073	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1229.00000	1053	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.72800	7.77700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		5035.00000	6158	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6412.00000	5035	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		13003.00000	14959	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		1720.00000	1176	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24011.00000	26396	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		268.00000	152	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.65200	7.70300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13587.00000	14936	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11254.00000	10063	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20982.00000	22718	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6352.00000	5550	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		29978.00000	32035	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3241.00000	2758	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.53300	7.57700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		69576.00000	73068	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		83760.00000	87253	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		87259.00000	90753	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		90740.00000	94233	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		104478.00000	107971	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			7.47900	7.52500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		73903.00000	77343	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1019.00000	829	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		87374.00000	90910	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		448.00000	356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		90751.00000	94303	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		361.00000	284	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		94125.00000	97691	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		289.00000	226	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		107553.00000	111156	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		112.00000	86	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.10500	7.15500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		17274.00000	20870	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		6855.00000	4887	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4814.00000	6315	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		22242.00000	18180	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		685.00000	976	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		47390.00000	42118	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.07000	7.12000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		19651.00000	22044	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		33160.00000	29963	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		33230.00000	36581	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18952.00000	16714	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		10238.00000	11728	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		52953.00000	48853	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.30800	252.79000		0.00	0.00	500.00
Total for Derivatives:							4.00	2,030.00

Grand Total: 4.00 2,030.00