

Daily MTM Report

Daily summary for 16/04/2007

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	8.10000			0.00	0.00
R157 On 15/09/2015 Bond			7.70000	7.74000			0.00	0.00
R186 On 21/12/2026 Bond			7.41000	7.45000			0.00	0.00
R196 On 28/02/2009 Bond			8.46000	8.49500			0.00	0.00
R201 On 21/12/2014 Bond			7.74500	7.78000			0.00	0.00
R203 On 15/09/2017 Bond			7.63500	7.67000			0.00	0.00
R204 On 21/12/2018 Bond			7.62500	7.66000			0.00	0.00
R206 On 15/01/2014 Bond			7.74500	7.78000			0.00	0.00
R207 On 15/01/2020 Bond			7.56000	7.59500			0.00	0.00
R209 On 31/03/2036 Bond			7.13500	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			255.61500		255.03300		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call			17756.00000	20884	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put			7426.00000	4734	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.46400		260.86200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call			74917.00000	79793	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put			6297.00000	5153	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.48300		266.86300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			132781.00000	138351	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			4151.00000	3521	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.07500		273.43300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			196938.00000	202998	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2608.00000	2248	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.50500		109.29600		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.37400		255.75500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			207550.00000	213740	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			261.97550		261.34400		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			208441.00000	214755	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			1.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.75450		267.10900		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call			50916.00000	54532	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			29826.00000	26987	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.12600		273.66800		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call			103825.00000	107184	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			17145.00000	15924	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.85200		275.82700		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.16300		282.13200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78800		8.78700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29600		8.29200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78600		7.77900		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			8.38000	8.37800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18800	8.17600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15300	8.14000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08600	8.07300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.14200	9.14200		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.17900	9.17400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4080.00000	4092	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			9.23200	9.22200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4211.00000	4234	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		15.00000	13	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.18100	9.17300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4464.00000	4481	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		80.00000	76	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11500	9.11800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20085.00000	19991	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16145.00000	16059	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.96300	8.95600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		2483.00000	2196	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		7840.00000	7425	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86100	8.85700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7824.00000	7708	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		14990.00000	14801	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45400	8.45100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		12.00000	5	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32171.00000	32041	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.38400	8.37900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1413.00000	1365	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36537.00000	36285	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.10700	8.09700		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		60929.00000	60238	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05300	8.04200		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		111.00000	108	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64930.00000	64164	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.67100	8.67700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.79200	8.81000		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.00000	9.02400		0.00	0.00	0.00
JROD On 31/07/2007 jRod			8.96200	8.97500		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.08700	9.09800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.21100	9.22000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.11300	9.11900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.19100	9.19600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.27800	9.28300		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.79900	252.16600		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.05000	8.09000		2.99	16.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		12888.00000	14002	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		240.00000	111	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21806.00000	23038	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		17.00000	5	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		18796.00000	20011	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		43.00000	14	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20300.00000	21524	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		27.00000	8	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27834.00000	29076	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2.00000	0	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			7.97500	8.01500		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16703.00000	17517	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2781.00000	2437	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21371.00000	22284	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1772.00000	1527	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22590.00000	23524	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1578.00000	1353	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23827.00000	24780	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1403.00000	1198	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		28912.00000	29931	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		865.00000	726	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.69000	7.73000		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		1647.00000	1822	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		18858.00000	16060	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		21315.00000	23623	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		1478.00000	813	6.00	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		55576.00000	58535	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		17.00000	4	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		90005.00000	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		69489.00000	72460	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2.00000	0	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		72939.00000	75910	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		76377.00000	79349	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.64500	7.68500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		60504.00000	62944	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3088.00000	2623	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		72879.00000	75473	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1875.00000	1564	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76022.00000	78646	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1650.00000	1370	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		79140.00000	81798	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1413.00000	1166	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91765.00000	94526	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		735.00000	591	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.40100	7.44000		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		96320.00000	101234	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		13.00000	3	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		118434.00000	123357	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1.00000	0	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		129266.00000	134190	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		150482.00000	155406	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		123869.00000	128793	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1.00000	0	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.35300	7.39300		10.54	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		105738.00000	110111	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4203.00000	3529	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		126017.00000	130624	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2495.00000	2055	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		131109.00000	135762	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2185.00000	1791	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		136147.00000	140849	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		1860.00000	1514	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		156321.00000	161172	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		944.00000	748	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			8.43700	8.47000		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1824.00000	2028	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1320.00000	971	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		362.00000	382	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4063.00000	3529	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4904.00000	5356	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		218.00000	116	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.28100	8.31900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3276.00000	3487	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4287.00000	3941	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5224.00000	5523	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2577.00000	2320	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7700.00000	8083	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1413.00000	1240	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.73500	7.76500		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42082.00000	43834	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		16.00000	4	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53143.00000	54906	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2.00000	0	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55887.00000	57650	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1.00000	0	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		58622.00000	60385	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		69468.00000	71231	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			7.67500	7.70500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		46875.00000	48297	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2401.00000	2097	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56719.00000	58243	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1432.00000	1230	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59222.00000	60766	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1254.00000	1072	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		61738.00000	63301	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1099.00000	935	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		71875.00000	73496	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		641.00000	536	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.62400	7.65800		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		58811.00000	61276	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		6.00000	1	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72127.00000	74596	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1.00000	0	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		75419.00000	77889	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		78698.00000	81168	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		91664.00000	94134	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			7.56200	7.59800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64469.00000	66711	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2299.00000	1955	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76658.00000	79019	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1365.00000	1140	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79732.00000	82117	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1195.00000	993	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82784.00000	85193	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1016.00000	839	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		95060.00000	97547	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		512.00000	412	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.61500	7.64900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63264.00000	65853	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		76.00000	27	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77291.00000	79919	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		13.00000	3	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		80765.00000	83397	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		8.00000	2	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84224.00000	86858	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5.00000	1	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		97898.00000	100536	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56000	7.59600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70773.00000	73012	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4357.00000	3827	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82998.00000	85402	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2665.00000	2299	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86113.00000	88551	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2342.00000	2012	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89245.00000	91716	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2053.00000	1755	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101892.00000	104469	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1183.00000	992	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.73200	7.76600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4916.00000	5377	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5732.00000	4457	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		13186.00000	14398	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		1342.00000	819	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24470.00000	26108	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		166.00000	69	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.65800	7.69400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13665.00000	14493	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10884.00000	9920	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21146.00000	22269	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6069.00000	5399	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30234.00000	31613	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3049.00000	2636	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55000	7.58500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		68942.00000	71716	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		83127.00000	85902	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		86626.00000	89401	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		90107.00000	92882	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		103845.00000	106620	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			7.49900	7.53400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		73166.00000	75735	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		990.00000	802	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		86648.00000	89311	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		430.00000	336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		90027.00000	92706	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		345.00000	267	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		93403.00000	96096	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		275.00000	211	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		106838.00000	109568	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		105.00000	78	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.12000	7.16000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		16202.00000	18524	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		6336.00000	4216	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4034.00000	4565	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		22015.00000	18105	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		460.00000	462	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		47718.00000	43279	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.08000	7.12000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		19316.00000	20954	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		32826.00000	29996	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		32901.00000	35328	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18624.00000	16583	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		9957.00000	10904	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		52672.00000	49152	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.32900	252.71900		0.00	0.00	500.00
Total for Derivatives:							16.00	2,089.00
Grand Total:							16.00	2,089.00