



Daily MTM Report

Daily summary for 02/03/2007

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			8.03000	8.02500			0.00	0.00
R157 On 15/09/2015 Bond			7.69000	7.67500			0.00	0.00
R186 On 21/12/2026 Bond			7.46000	7.43500			0.00	0.00
R194 On 28/02/2008 Bond			8.85300	8.54500			0.00	0.00
R196 On 28/02/2009 Bond			8.35500	8.34500			0.00	0.00
R201 On 21/12/2014 Bond			7.74000	7.70500			0.00	0.00
R203 On 15/09/2017 Bond			7.59500	7.58000			0.00	0.00
R204 On 21/12/2018 Bond			7.58000	7.56500			0.00	0.00
R206 On 15/01/2014 Bond			7.73500	7.71500			0.00	0.00
R207 On 15/01/2020 Bond			7.51000	7.49500			0.00	0.00
R209 On 31/03/2036 Bond			7.16500	0.00000			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

CRD1 On 03/05/2007 Index Future			109.92800	109.93100		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.75550	256.63000		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		216300.00000	217555	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			262.28750	262.15900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		216595.00000	217880	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		5.00000	5	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.72200	273.72200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.00300	280.00300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.69200	8.69300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36900	8.36100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.86700	7.85200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.85541	9.22100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.39700	8.39300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27700	8.26200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20300	8.19400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.14300	8.13600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				9.07900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19600	9.19900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4143.00000	4135	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2.00000	2	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.16300	9.16800		0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/08/2007 jFra	7.50	Call		4110.00000	4098	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		44.00000	44	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.06600	9.06600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4251.00000	4250	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		146.00000	145	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.96800	8.98300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21156.00000	21110	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17551.00000	17540	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.82500	8.83200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5057.00000	4950	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12680.00000	12701	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70900	8.71300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8700.00000	8632	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18505.00000	18511	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.39500	8.40100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		467.00000	437	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34708.00000	34925	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.32700	8.33300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2179.00000	2125	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39240.00000	39434	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.15600	8.13900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		21.00000	23	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		58133.00000	56974	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.10400	8.08600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		423.00000	455	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62280.00000	61076	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.71500	8.72100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.85400	8.87100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.05100	9.07200		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.98600	252.82700		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.02000	8.01500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		16644.00000	16482	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1663.00000	1656	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24739.00000	24575	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		616.00000	608	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21955.00000	21791	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		869.00000	861	3.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.75	Call		23338.00000	23174	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		733.00000	724	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30463.00000	30302	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		298.00000	292	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.94000	7.93500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19999.00000	19864	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3759.00000	3770	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24580.00000	24440	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2663.00000	2668	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25769.00000	25628	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2438.00000	2442	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26973.00000	26831	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2231.00000	2234	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31918.00000	31773	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1554.00000	1555	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.67500	7.66500		6.65	0.00	483.00
R157 On 03/05/2007 Bond Future	7.50	Call		8959.00000	8580	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		21336.00000	21702	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		30466.00000	29813	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5794.00000	5886	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		61461.00000	60722	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1067.00000	1074	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		94986.00000	94239	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		146.00000	145	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		74818.00000	74073	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		496.00000	497	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		78180.00000	77434	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		407.00000	407	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		81544.00000	80798	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		333.00000	332	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.63500	7.62500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		66643.00000	65977	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4867.00000	4929	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78681.00000	77993	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3316.00000	3356	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81740.00000	81048	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		3008.00000	3044	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		84815.00000	84119	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2727.00000	2759	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		97226.00000	96517	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1835.00000	1855	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.43000	7.40400		10.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/05/2007 Bond Future	8.25	Call		102301.00000	99136	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1450.00000	1570	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123632.00000	120402	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		654.00000	708	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		134243.00000	130995	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		433.00000	469	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		155212.00000	151943	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		186.00000	201	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		128946.00000	125705	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		533.00000	577	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.38500	7.36400		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		112500.00000	110142	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7309.00000	7600	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132085.00000	129635	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4907.00000	5107	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137017.00000	134549	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4438.00000	4619	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		141955.00000	139470	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4011.00000	4175	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161705.00000	159166	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2671.00000	2781	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.76300	8.38100		0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4404.00000	1514	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1531.00000	1615	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7329.00000	4121	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		583.00000	349	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5784.00000	2650	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		970.00000	812	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5493.00000	2394	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1067.00000	943	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6081.00000	2920	0.93	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		880.00000	695	0.93	0.00	0.00
R194 On 02/08/2007 Bond Future			8.54900	8.09200		0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6394.00000	2561	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2797.00000	1465	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8222.00000	4431	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		1907.00000	617	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7097.00000	3246	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2411.00000	1062	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7462.00000	3622	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2233.00000	893	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7278.00000	3431	0.72	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2321.00000	975	0.72	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			8.26300	8.24800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2795.00000	2647	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2761.00000	2866	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		5392.00000	5190	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1153.00000	1204	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		8798.00000	8564	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		378.00000	396	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.09600	8.11500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5496.00000	5644	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3514.00000	3381	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7807.00000	7991	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2167.00000	2070	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10526.00000	10741	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1245.00000	1181	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.69700	7.65900		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49109.00000	46971	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		795.00000	902	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		59755.00000	57561	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		365.00000	416	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		62433.00000	60230	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		299.00000	341	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		65113.00000	62903	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		244.00000	278	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		75821.00000	73591	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		105.00000	120	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.63000	7.60100		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54046.00000	52574	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3573.00000	3778	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63693.00000	62158	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2406.00000	2549	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		66143.00000	64595	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2176.00000	2306	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		68607.00000	67048	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1969.00000	2087	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78546.00000	76949	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1313.00000	1393	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.55600	7.53900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		67616.00000	66378	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		132.00000	139	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		80838.00000	79594	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		32.00000	33	7.05	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	Call		84120.00000	82876	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		22.00000	23	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		87392.00000	86147	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		15.00000	15	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		100346.00000	99101	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		3.00000	3	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.49600	7.48700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71718.00000	71090	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1546.00000	1570	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84081.00000	83441	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		786.00000	798	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87197.00000	86555	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		658.00000	667	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90318.00000	89674	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		548.00000	556	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102804.00000	102156	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		254.00000	258	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.54500	7.52800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		73891.00000	72593	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1274.00000	1308	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87301.00000	85984	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		594.00000	608	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90671.00000	89351	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		485.00000	496	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		94043.00000	92720	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		394.00000	403	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107491.00000	106163	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		165.00000	168	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.49100	7.48100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80922.00000	80202	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5626.00000	5681	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		92950.00000	92210	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3737.00000	3772	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96010.00000	95265	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3359.00000	3390	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99085.00000	98337	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3014.00000	3042	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111508.00000	110749	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1920.00000	1936	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.69000	7.66800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11700.00000	10988	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7504.00000	7919	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		20132.00000	19216	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3276.00000	3488	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		30493.00000	29451	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1177.00000	1263	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.61900	7.60700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18268.00000	17873	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11149.00000	11353	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		26091.00000	25625	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6675.00000	6809	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35229.00000	34709	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3705.00000	3785	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.47700	7.46000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		79026.00000	77670	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		125.00000	132	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		93118.00000	91757	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		32.00000	34	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		96608.00000	95246	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		22.00000	23	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		100081.00000	98720	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		15.00000	16	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		113807.00000	112445	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		3.00000	3	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.42600	7.41600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82906.00000	82136	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1394.00000	1419	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		96256.00000	95472	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		701.00000	714	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		99604.00000	98819	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		585.00000	596	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102951.00000	102164	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		486.00000	495	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		116294.00000	115502	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		224.00000	228	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.15500	7.13500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1244845.00000	4214	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		0.00000	50919	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		1274122.00000	11410	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		0.00000	28838	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		1301970.00000	24240	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		0.00000	13821	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.12000	7.10000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		1277340.00000	13705	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	6.75	Put		0.00000	56420	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		1306546.00000	23669	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		0.00000	37178	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		1334332.00000	37176	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		0.00000	22899	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.70600	253.58200		0.00	0.00	500.00
Total for Derivatives:							0.00	1,710.00
Grand Total:							0.00	1,710.00