

Daily MTM Report

Daily summary for 13/03/2007

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			7.95500	7.95500			0.00	0.00
R157 On 15/09/2015 Bond			7.60500	7.61500			0.00	0.00
R186 On 21/12/2026 Bond			7.37000	7.39500			0.00	0.00
R194 On 13/03/2007 Bond			8.90000	8.90000			0.00	0.00
R196 On 28/02/2009 Bond			8.36500	8.36500			0.00	0.00
R201 On 21/12/2014 Bond			7.64500	7.66000			0.00	0.00
R203 On 15/09/2017 Bond			7.54000	7.55500			0.00	0.00
R204 On 21/12/2018 Bond			7.53500	7.55500			0.00	0.00
R206 On 15/01/2014 Bond			7.64500	7.65500			0.00	0.00
R207 On 15/01/2020 Bond			7.45000	7.45500			0.00	0.00
R209 On 31/03/2036 Bond			7.06000	7.08500			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			110.31400		110.26200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.79200		257.54400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			225440.00000	227920	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			263.35200		263.09800		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			225982.00000	228521	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			2.00000	1	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.99300		273.91000		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.27300		280.18400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.62200		8.61800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29200		8.28500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79600		7.80600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.32000		8.31500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.20600		8.20300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13500		8.13200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07700		8.07400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.11700		9.08800		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.18600		9.17500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4083.00000	4110	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			1.00000	1	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.15900		9.11900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			3988.00000	4081	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			42.00000	37	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 01/11/2007 jFra			9.06800	9.04000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4177.00000	4242	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		141.00000	133	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92300	8.90300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20744.00000	20740	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17333.00000	17282	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79700	8.77800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4022.00000	4069	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12635.00000	12333	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.66200	8.65000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7826.00000	7865	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18788.00000	18605	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.32300	8.31600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		180.00000	177	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37915.00000	37619	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.25000	8.24500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1534.00000	1535	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		42229.00000	42018	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07900	8.07500		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		3.00000	3	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		62635.00000	62346	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02500	8.02200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		237.00000	236	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66644.00000	66421	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.68700	8.68700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.80700	8.80200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.01200	8.99500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			254.06200	253.78900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.93500	7.94500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		18129.00000	18373	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		965.00000	896	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26598.00000	26883	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		292.00000	265	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23711.00000	23986	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		442.00000	404	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25149.00000	25429	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		360.00000	328	3.55	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	9.00	Call		32470.00000	32769	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		122.00000	108	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.89000	7.90000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20489.00000	20688	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3234.00000	3142	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25171.00000	25392	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2239.00000	2169	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26384.00000	26609	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2038.00000	1973	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27611.00000	27841	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1854.00000	1793	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32640.00000	32885	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1260.00000	1215	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.58500	7.60500		6.65	0.00	484.00
R157 On 03/05/2007 Bond Future	7.50	Call		9449.00000	9952	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		17342.00000	16346	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		32913.00000	34042	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3758.00000	3388	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65374.00000	66800	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		498.00000	425	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		99368.00000	100858	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		45.00000	36	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		79003.00000	80469	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		198.00000	165	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		82412.00000	83884	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		156.00000	129	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85817.00000	87293	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		123.00000	101	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.54500	7.56500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		69929.00000	71173	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3774.00000	3554	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		82241.00000	83547	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2497.00000	2339	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		85359.00000	86679	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2248.00000	2104	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88489.00000	89821	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2023.00000	1891	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		101090.00000	102462	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1320.00000	1228	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.34200	7.36800		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		106154.00000	109335	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		735.00000	602	11.59	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	8.45	Call		127831.00000	131087	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		285.00000	227	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		138553.00000	141829	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		175.00000	137	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		159658.00000	162957	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		64.00000	49	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		133204.00000	136472	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		224.00000	177	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.29400	7.32100		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116487.00000	119473	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5847.00000	5393	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		136443.00000	139565	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3816.00000	3499	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		141455.00000	144604	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3426.00000	3136	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		146468.00000	149643	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3074.00000	2811	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		166471.00000	169729	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1988.00000	1807	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.28400	8.28400		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2247.00000	2222	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2820.00000	2796	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4739.00000	4719	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1108.00000	1087	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		8138.00000	8127	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		325.00000	314	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.10800	8.11500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5338.00000	5382	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3355.00000	3297	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7666.00000	7726	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2026.00000	1982	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10414.00000	10488	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1134.00000	1104	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.60500	7.62000		6.58	30.00	30.00
R201 On 03/05/2007 Bond Future	8.50	Call		51032.00000	51872	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		407.00000	357	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		61862.00000	62729	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		161.00000	138	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		64572.00000	65444	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		127.00000	108	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		67280.00000	68155	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		100.00000	84	7.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/05/2007 Bond Future	9.00	Call		78063.00000	78947	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		37.00000	30	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.53100	7.54900		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		56296.00000	57188	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2807.00000	2653	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		66137.00000	67075	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1835.00000	1727	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		68630.00000	69577	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1647.00000	1548	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		71133.00000	72089	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1479.00000	1389	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		81206.00000	82190	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		957.00000	894	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.50400	7.52000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		68931.00000	70097	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		53.00000	42	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		82210.00000	83384	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		10.00000	7	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		85500.00000	86674	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		6.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		88776.00000	89951	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		4.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101739.00000	102915	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1.00000	0	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44100	7.45800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73465.00000	74613	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1190.00000	1103	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85974.00000	87162	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		576.00000	528	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89118.00000	90314	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		475.00000	435	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92264.00000	93466	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		391.00000	356	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104825.00000	106044	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		171.00000	154	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.50300	7.52300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		73795.00000	75264	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		785.00000	685	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87422.00000	88945	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		323.00000	275	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90833.00000	92365	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		255.00000	216	11.05	0.00	0.00

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R204 On 03/05/2007 Bond Future	8.80	Call		94241.00000	95779	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		200.00000	168	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107790.00000	109348	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		72.00000	59	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.44600	7.46800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		81197.00000	82638	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4891.00000	4619	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93395.00000	94914	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3172.00000	2978	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96494.00000	98029	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2833.00000	2656	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99607.00000	101158	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2525.00000	2364	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		112163.00000	113767	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1565.00000	1455	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.60300	7.61300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12566.00000	12815	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5542.00000	5276	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		21763.00000	22136	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2079.00000	1937	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		32754.00000	33212	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		610.00000	553	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.52500	7.53700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19884.00000	20217	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9256.00000	8986	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		28221.00000	28637	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5297.00000	5110	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37820.00000	38305	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2788.00000	2670	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.42000	7.42500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		81756.00000	82154	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		43.00000	38	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		95907.00000	96309	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		8.00000	7	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		99404.00000	99806	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		5.00000	5	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		102882.00000	103284	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		116618.00000	117020	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1.00000	0	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.36600	7.37200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86027.00000	86469	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	8.50	Put		1003.00000	964	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		99543.00000	100002	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		477.00000	456	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		102923.00000	103385	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		392.00000	374	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106298.00000	106763	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		321.00000	306	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119721.00000	120193	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		139.00000	131	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.03000	7.07000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		13679.00000	15581	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		21617.00000	18997	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		28862.00000	31912	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		8952.00000	7480	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		4934.00000	5809	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		42149.00000	38501	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			6.99000	7.03000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		27432.00000	29647	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30840.00000	28507	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		42491.00000	45395	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18112.00000	16468	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		16071.00000	17593	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48684.00000	45658	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.73000	254.48500		0.00	0.00	500.00
Total for Derivatives:							30.00	1,756.00
Grand Total:							30.00	1,756.00