

Daily MTM Report

Daily summary for 15/03/2007

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			7.99000	8.00500			0.00	0.00
R157 On 15/09/2015 Bond			7.63500	7.66500			0.00	0.00
R186 On 21/12/2026 Bond			7.35500	7.40000			0.00	0.00
R196 On 28/02/2009 Bond			8.40000	8.41500			0.00	0.00
R201 On 21/12/2014 Bond			7.68000	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.57500	7.60500			0.00	0.00
R204 On 21/12/2018 Bond			7.56500	7.59500			0.00	0.00
R206 On 15/01/2014 Bond			7.68000	7.70500			0.00	0.00
R207 On 15/01/2020 Bond			7.48500	7.51500			0.00	0.00
R209 On 31/03/2036 Bond			7.05500	7.09500			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			110.00000	110.03000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.34900	256.97800		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		219780.00000	223490	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			262.90100	262.52200		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		220222.00000	224012	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		2.00000	2	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			274.47800	273.95000		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.77500	280.23700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65100	8.67300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.25300	8.33600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79300	7.83200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.32800	8.36400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15600	8.24700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13100	8.18600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07100	8.12900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				9.11300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19300	9.19500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4132.00000	4127	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			9.17000	9.18200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4134.00000	4105	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		34.00000	34	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			9.10300	9.11000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4341.00000	4323	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		122.00000	122	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.97900	8.98500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20790.00000	20753	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17181.00000	17160	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.82600	8.83800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4252.00000	4109	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		11765.00000	11842	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69600	8.71300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8165.00000	8008	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17969.00000	18124	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.35200	8.37900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		227.00000	184	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35365.00000	36428	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.27900	8.30900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1771.00000	1616	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39814.00000	40895	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07500	8.12200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		5.00000	2	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		59320.00000	62586	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02100	8.07100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		299.00000	220	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63232.00000	66648	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.68300	8.68400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.79400	8.79800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.99500	9.00000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.67800	253.30000		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.97500	7.98500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		16983.00000	17220	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1067.00000	992	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25379.00000	25660	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		321.00000	291	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22509.00000	22778	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		488.00000	446	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23937.00000	24213	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		397.00000	361	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		31232.00000	31530	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		133.00000	118	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.93000	7.94000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19552.00000	19745	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3457.00000	3361	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24169.00000	24385	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2398.00000	2324	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25368.00000	25589	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2183.00000	2114	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26583.00000	26808	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1986.00000	1922	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31570.00000	31812	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1351.00000	1303	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.61500	7.64500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		8040.00000	8779	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		18924.00000	17420	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		30342.00000	32032	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4177.00000	3625	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		62434.00000	64571	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		549.00000	444	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		96380.00000	98611	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		48.00000	36	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		76030.00000	78226	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		216.00000	170	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		79435.00000	81639	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		170.00000	132	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		82836.00000	85048	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		133.00000	103	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57500	7.60500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		67296.00000	69160	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4063.00000	3736	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		79512.00000	81471	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2690.00000	2458	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		82612.00000	84590	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2422.00000	2210	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		85725.00000	87721	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2180.00000	1986	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		98271.00000	100327	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1422.00000	1288	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.32900	7.37400		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105335.00000	110889	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		679.00000	494	11.59	0.00	0.00

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R186 On 03/05/2007 Bond Future	8.45	Call		127039.00000	132701	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		256.00000	179	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		137770.00000	143460	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		154.00000	106	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		158886.00000	164606	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		54.00000	36	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		132417.00000	138095	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		199.00000	138	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.28000	7.32700		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115676.00000	120941	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5799.00000	5074	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135635.00000	141124	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3770.00000	3270	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140648.00000	146182	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3382.00000	2926	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		145663.00000	151238	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3032.00000	2618	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		165673.00000	171382	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1952.00000	1672	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.32600	8.34200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1775.00000	1861	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3325.00000	3142	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4019.00000	4179	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1364.00000	1255	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7254.00000	7476	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		417.00000	370	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.15800	8.17600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4807.00000	4937	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3721.00000	3586	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7022.00000	7188	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2278.00000	2180	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9678.00000	9876	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1293.00000	1227	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.64300	7.67300		6.58	0.00	30.00
R201 On 03/05/2007 Bond Future	8.50	Call		47967.00000	49651	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		481.00000	390	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		58752.00000	60486	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		190.00000	149	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		61456.00000	63198	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		149.00000	116	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		64159.00000	65907	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		117.00000	90	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		74930.00000	76695	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		42.00000	32	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.57100	7.60300		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53486.00000	55072	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3129.00000	2861	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63223.00000	64888	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2052.00000	1863	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65694.00000	67376	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1843.00000	1671	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		68178.00000	69875	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1656.00000	1499	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78190.00000	79937	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1073.00000	965	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.54300	7.57300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		65063.00000	67240	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		68.00000	49	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		78329.00000	80521	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		13.00000	8	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		81617.00000	83811	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		8.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		84893.00000	87087	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		5.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		97855.00000	100051	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			7.48000	7.51100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		69818.00000	71902	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1384.00000	1224	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		82235.00000	84392	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		677.00000	590	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		85363.00000	87533	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		560.00000	486	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		88495.00000	90676	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		462.00000	399	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		101017.00000	103231	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		204.00000	174	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.53600	7.56600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70498.00000	72702	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		855.00000	712	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		84083.00000	86363	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		349.00000	282	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		87488.00000	89780	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		275.00000	221	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.80	Call		90891.00000	93193	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		216.00000	172	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		104430.00000	106759	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		76.00000	59	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.48000	7.51100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78199.00000	80224	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5229.00000	4850	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		90288.00000	92422	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3401.00000	3131	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		93364.00000	95521	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3039.00000	2793	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		96456.00000	98636	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2711.00000	2487	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		108946.00000	111198	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1684.00000	1532	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.64200	7.66700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10717.00000	11400	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6469.00000	5868	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		19404.00000	20375	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2496.00000	2183	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		30118.00000	31279	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		750.00000	628	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.56600	7.59200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18103.00000	18842	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10233.00000	9670	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		26103.00000	27017	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5936.00000	5548	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35442.00000	36501	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3167.00000	2924	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.45800	7.48800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		76717.00000	79103	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		59.00000	42	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		90855.00000	93254	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		12.00000	8	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		94350.00000	96751	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		7.00000	5	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		97828.00000	100230	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		5.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		111562.00000	113965	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			7.40400	7.43500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		81213.00000	83536	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		1211.00000	1067	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		94628.00000	97018	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		585.00000	507	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		97990.00000	100392	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		482.00000	417	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		101350.00000	103762	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		396.00000	341	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		114732.00000	117173	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		173.00000	147	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		13348.00000	15241	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		21286.00000	18657	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		28564.00000	31628	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		8655.00000	7196	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		4696.00000	5547	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		41910.00000	38240	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		27228.00000	29442	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30636.00000	28302	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		42301.00000	45209	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		17922.00000	16281	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		15883.00000	17399	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48496.00000	45464	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.29200	253.92900		0.00	0.00	500.00
Total for Derivatives:							0.00	1,753.00
Grand Total:							0.00	1,753.00