



Daily MTM Report

Daily summary for 03/04/2007

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			8.09500	8.16500			0.00	0.00
R157 On 15/09/2015 Bond			7.73500	7.80500			0.00	0.00
R186 On 21/12/2026 Bond			7.43500	7.50500			0.00	0.00
R196 On 28/02/2009 Bond			8.47500	8.55500			0.00	0.00
R201 On 21/12/2014 Bond			7.78000	7.85500			0.00	0.00
R203 On 15/09/2017 Bond			7.66000	7.73000			0.00	0.00
R204 On 21/12/2018 Bond			7.64500	7.72000			0.00	0.00
R206 On 15/01/2014 Bond			7.78000	7.85500			0.00	0.00
R207 On 15/01/2020 Bond			7.57500	7.64500			0.00	0.00
R209 On 31/03/2036 Bond			7.15000	7.21500			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			254.45700	254.45700		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		17176.00000	16937	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		12606.00000	12367	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.30900	260.30900		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		71282.00000	71197	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		8192.00000	8107	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.32500	266.32500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		128375.00000	128332	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		5125.00000	5082	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			272.91700	272.91700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		192297.00000	192274	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3127.00000	3104	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.33700	109.04800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.00700	255.07800		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		200780.00000	210070	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			261.54100	260.59100		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		200913.00000	210411	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.31000	266.37950		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		47754.00000	53053	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		33959.00000	29953	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.93500	273.04500		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		99801.00000	106503	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		19351.00000	17153	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			256.60300	256.60300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			260.47100	260.47100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78700	8.84600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.30500	8.37600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79500	7.87500		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			8.39200		8.45800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.19200		8.26500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15500		8.23200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.09100		8.17300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17900		9.17900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.21900		9.22500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4204.00000	4189	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			9.23300		9.27600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4345.00000	4242	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			17.00000	19	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16600		9.21600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4579.00000	4456	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			83.00000	91	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13200		9.17900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			20488.00000	20397	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			16403.00000	16429	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.96700		9.01600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			3941.00000	3520	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			8203.00000	8677	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.85800		8.91700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			8785.00000	8303	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			14854.00000	15450	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46800		8.52400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			135.00000	79	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			29309.00000	31544	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.39700		8.45500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			2055.00000	1730	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			34063.00000	36121	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11400		8.18500		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			54807.00000	59741	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05900		8.13300		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		277.00000	171	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		58736.00000	63799	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.71400	8.71800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.89400	8.90200		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.14300	9.15200		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04400	9.04900		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.17300	9.17800		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.30300	9.30700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.18100	9.18400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.26900	9.27200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.36800	9.37100		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.44000	251.54800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.08500	8.15500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		11770.00000	13562	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1139.00000	759	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		20020.00000	22090	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		248.00000	145	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17162.00000	19169	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		426.00000	261	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18582.00000	20623	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		326.00000	195	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25891.00000	28028	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		77.00000	41	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.03500	8.10500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15524.00000	16943	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4202.00000	3600	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19876.00000	21452	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2877.00000	2432	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21022.00000	22633	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2609.00000	2198	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22188.00000	23831	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2364.00000	1985	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		27022.00000	28774	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1576.00000	1306	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.73000	7.80000		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	8.00	Call		19411.00000	23150	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4754.00000	3312	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Call		2547.00000	3548	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		24938.00000	20759	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		50741.00000	55761	7.05	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		363.00000	202	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		84837.00000	90011	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		13.00000	6	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		64410.00000	69539	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		103.00000	52	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		67831.00000	72974	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		74.00000	37	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71248.00000	76402	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		53.00000	25	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.69000	7.76000		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		56757.00000	61005	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4766.00000	3952	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		68664.00000	73164	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3084.00000	2522	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		71707.00000	76258	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2759.00000	2249	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		74769.00000	79368	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2467.00000	2003	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87169.00000	91920	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1562.00000	1253	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.42000	7.48800		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		90606.00000	98998	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		322.00000	169	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		112493.00000	120994	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		83.00000	39	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		123283.00000	131806	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		41.00000	18	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		144468.00000	153007	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		9.00000	4	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		117904.00000	126417	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		58.00000	27	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37200	7.44200		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		101574.00000	109227	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6183.00000	5046	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		121278.00000	129304	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3900.00000	3136	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		126249.00000	134349	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3469.00000	2780	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		131228.00000	139396	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3084.00000	2462	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		151149.00000	159532	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1915.00000	1508	12.60	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			8.43200	8.51100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1850.00000	2535	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2034.00000	1393	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		489.00000	760	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4878.00000	3823	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4557.00000	5642	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		560.00000	319	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.27200	8.36100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3181.00000	3767	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4807.00000	4090	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5033.00000	5811	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3001.00000	2476	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7397.00000	8351	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1725.00000	1375	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.75900	7.84000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		38031.00000	42605	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		358.00000	187	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		48852.00000	53543	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		104.00000	49	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		51568.00000	56273	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		75.00000	34	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		54282.00000	58998	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		53.00000	24	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65088.00000	69825	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		13.00000	5	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.69000	7.79000		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		43580.00000	48395	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3978.00000	3059	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		52979.00000	58083	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2563.00000	1933	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		55386.00000	60549	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2290.00000	1719	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		57813.00000	63030	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2046.00000	1529	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		67655.00000	73045	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1292.00000	949	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.64100	7.70900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55142.00000	60050	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		29.00000	11	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		68438.00000	73361	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		3.00000	1	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		71729.00000	76654	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	Put		2.00000	0	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		75007.00000	79932	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		87973.00000	92898	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.58000	7.65000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60105.00000	64726	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1657.00000	1265	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72360.00000	77167	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		789.00000	582	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75463.00000	80303	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		647.00000	474	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		78575.00000	83444	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		529.00000	384	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		91051.00000	95997	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		224.00000	157	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62800	7.70200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		59572.00000	65096	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		478.00000	280	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		73328.00000	78983	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		144.00000	76	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		76767.00000	82440	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		104.00000	54	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		80200.00000	85885	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		74.00000	38	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		93821.00000	99534	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		18.00000	8	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.57400	7.64900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68003.00000	72843	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5645.00000	4736	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		79875.00000	84993	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3600.00000	2969	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		82911.00000	88089	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3199.00000	2627	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		85970.00000	91201	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2837.00000	2319	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		98365.00000	103777	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1716.00000	1377	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.75800	7.83100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4747.00000	6307	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8871.00000	6716	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		11695.00000	14358	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		3159.00000	2106	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		21765.00000	25148	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		770.00000	437	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.68500	7.76100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		12524.00000	14445	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		13069.00000	11217	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		19445.00000	21932	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7694.00000	6407	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		27990.00000	30959	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4131.00000	3326	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55900	7.62800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		65568.00000	71010	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		22.00000	9	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		79734.00000	85188	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83232.00000	88687	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86712.00000	92167	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		100450.00000	105905	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			7.50700	7.57700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70250.00000	75398	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1447.00000	1096	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83523.00000	88841	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		678.00000	497	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		86864.00000	92211	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		555.00000	403	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90206.00000	95579	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		452.00000	325	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		103549.00000	108991	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		189.00000	131	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.13500	7.20500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		15691.00000	20221	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		10780.00000	7584	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4856.00000	6906	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		27792.00000	22116	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		900.00000	1428	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		53114.00000	45915	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.10000	7.17000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		30857.00000	35333	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		22114.00000	18826	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	7.00	Call		18209.00000	21398	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		37254.00000	32678	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		9518.00000	11513	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		57768.00000	51999	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.96700	252.05200		0.00	0.00	500.00
Total for Derivatives:							0.00	2,034.00

Grand Total: 0.00 2,034.00