

Daily MTM Report

Daily summary for 05/03/2007

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			8.10500	8.03000			0.00	0.00
R157 On 15/09/2015 Bond			7.75000	7.69000			0.00	0.00
R186 On 21/12/2026 Bond			7.53000	7.46000			0.00	0.00
R194 On 28/02/2008 Bond			8.92700	8.85300			0.00	0.00
R196 On 28/02/2009 Bond			8.46500	8.35500			0.00	0.00
R201 On 21/12/2014 Bond			7.80500	7.74000			0.00	0.00
R203 On 15/09/2017 Bond			7.65500	7.59500			0.00	0.00
R204 On 21/12/2018 Bond			7.64000	7.58000			0.00	0.00
R206 On 15/01/2014 Bond			7.80000	7.73500			0.00	0.00
R207 On 15/01/2020 Bond			7.56500	7.51000			0.00	0.00
R209 On 31/03/2036 Bond			7.16500	7.16500			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			109.70200		109.92800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.83300		256.75550		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			217555.00000	208330	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			261.34500		262.28750		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			217880.00000	208457	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			5.00000	7	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.91900		273.72200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.21400		280.00300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.76300		8.69200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.42300		8.36900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.92300		7.86700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.92960		8.85541		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.45900		8.39700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.33500		8.27700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.27000		8.20300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.21300		8.14300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.08300		0.00000		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.20600		9.19600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4135.00000	4159	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			2.00000	1	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.20000		9.16300		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		4098.00000	4182	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		44.00000	38	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.13400	9.06600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4250.00000	4408	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		145.00000	126	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.05600	8.96800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21110.00000	21136	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17540.00000	17353	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.90600	8.82500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4950.00000	5295	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12701.00000	11566	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.79700	8.70900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8632.00000	9128	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18511.00000	17393	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47900	8.39500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		437.00000	571	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34925.00000	31610	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41400	8.32700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2125.00000	2540	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39434.00000	36261	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.21400	8.15600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		23.00000	34	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		56974.00000	52920	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.16600	8.10400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		455.00000	591	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61076.00000	56850	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70600	8.71500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.83800	8.85400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.04200	9.05100		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.09900	252.98600		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.09500	8.02000		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		16482.00000	14500	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1656.00000	2007	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24575.00000	22377	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		608.00000	743	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21791.00000	19647	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		861.00000	1050	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		23174.00000	21002	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		724.00000	884	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30302.00000	28034	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		292.00000	357	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01500	7.94000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19864.00000	18190	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3770.00000	4268	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24440.00000	22633	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2668.00000	3034	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25628.00000	23793	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2442.00000	2780	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26831.00000	24969	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2234.00000	2545	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31773.00000	29823	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1555.00000	1776	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.73500	7.67500		6.65	2.00	485.00
R157 On 03/05/2007 Bond Future	7.50	Call		8580.00000	6768	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		21702.00000	24350	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		29813.00000	26267	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5886.00000	6800	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		60722.00000	56432	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1074.00000	1244	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		94239.00000	89798	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		145.00000	163	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		74073.00000	69687	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		497.00000	571	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		77434.00000	73034	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		407.00000	467	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		80798.00000	76385	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		332.00000	380	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.69500	7.63500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		65977.00000	62162	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4929.00000	5472	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77993.00000	74011	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3356.00000	3732	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81048.00000	77033	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		3044.00000	3386	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		84119.00000	80072	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2759.00000	3070	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96517.00000	92370	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1855.00000	2064	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.50200	7.43000		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		99136.00000	90473	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1570.00000	1938	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		120402.00000	111535	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		708.00000	873	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		130995.00000	122071	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		469.00000	577	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		151943.00000	142955	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		201.00000	245	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		125705.00000	116807	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		577.00000	711	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45800	7.38500		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		110142.00000	102128	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7600.00000	8734	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129635.00000	121271	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5107.00000	5890	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		134549.00000	126114	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4619.00000	5331	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139470.00000	130970	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4175.00000	4823	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159166.00000	150456	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2781.00000	3219	12.60	0.00	0.00
R194 On 05/03/2007 Bond Future			8.92700	8.76300		1.01	0.00	0.00
R194 On 05/03/2007 Bond Future			8.92700	8.54900		1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.75	Call		1514.00000	940	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.75	Put		1615.00000	2592	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.75	Call		2561.00000	1864	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.75	Put		1465.00000	3515	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.25	Call		4121.00000	3554	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.25	Put		349.00000	551	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.25	Call		4431.00000	4373	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.25	Put		617.00000	1370	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.00	Call		2650.00000	1995	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.00	Put		812.00000	1315	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.95	Call		3246.00000	2713	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.95	Put		1062.00000	2498	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.95	Call		2394.00000	1743	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	8.95	Put		943.00000	1528	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.05	Call		2920.00000	2269	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.05	Put		695.00000	1123	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.05	Call		3622.00000	3216	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.05	Put		893.00000	2070	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.00	Call		3431.00000	2958	1.01	0.00	0.00
R194 On 05/03/2007 Bond Future	9.00	Put		975.00000	2278	1.01	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			8.38500	8.26300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2647.00000	1700	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2866.00000	3974	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		5190.00000	3755	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1204.00000	1824	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		8564.00000	6772	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		396.00000	659	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.23200	8.09600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5644.00000	4506	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3381.00000	4242	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7991.00000	6604	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2070.00000	2682	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10741.00000	9144	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1181.00000	1581	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.76400	7.69700		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46971.00000	43203	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		902.00000	1078	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		57561.00000	53696	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		416.00000	496	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		60230.00000	56350	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		341.00000	405	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		62903.00000	59010	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		278.00000	330	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		73591.00000	69668	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		120.00000	141	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.69900	7.63000		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52574.00000	49103	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3778.00000	4284	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62158.00000	58531	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2549.00000	2899	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64595.00000	60936	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2306.00000	2624	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67048.00000	63360	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2087.00000	2376	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		76949.00000	73168	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1393.00000	1589	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.61800	7.55600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		66378.00000	61889	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		139.00000	177	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		79594.00000	75076	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		33.00000	43	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		82876.00000	78355	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		23.00000	29	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		86147.00000	81624	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		15.00000	20	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		99101.00000	94574	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		3.00000	4	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.55900	7.49600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71090.00000	66817	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1570.00000	1846	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		83441.00000	79043	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		798.00000	948	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		86555.00000	82135	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		667.00000	795	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		89674.00000	85234	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		556.00000	664	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102156.00000	97661	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		258.00000	311	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.60600	7.54500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		72593.00000	67993	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1308.00000	1467	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		85984.00000	81295	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		608.00000	679	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		89351.00000	84649	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		496.00000	554	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		92720.00000	88006	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		403.00000	449	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		106163.00000	101420	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		168.00000	185	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.55400	7.49100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80202.00000	75887	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5681.00000	6239	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		92210.00000	87725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3772.00000	4159	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		95265.00000	90744	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3390.00000	3742	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		98337.00000	93783	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3042.00000	3361	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		110749.00000	106087	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1936.00000	2147	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.75800	7.69000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10988.00000	8926	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7919.00000	9334	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		19216.00000	16483	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3488.00000	4231	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		29451.00000	26281	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1263.00000	1570	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.68900	7.61900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17873.00000	15778	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11353.00000	12749	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25625.00000	23090	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6809.00000	7764	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34709.00000	31816	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3785.00000	4383	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.53300	7.47700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		77670.00000	73226	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		132.00000	158	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		91757.00000	87294	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		34.00000	40	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		95246.00000	90780	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		23.00000	28	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		98720.00000	94252	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		16.00000	19	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		112445.00000	107975	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		3.00000	4	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.48300	7.42600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82136.00000	77835	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1419.00000	1638	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95472.00000	91069	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		714.00000	831	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		98819.00000	94397	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		596.00000	694	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102164.00000	97727	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		495.00000	578	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		115502.00000	111022	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		228.00000	268	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.20500	7.15500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		24240.00000	20618	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		13821.00000	15707	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		4214.00000	3092	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		50919.00000	55306	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		11410.00000	9107	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		28838.00000	32043	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.17000	7.12000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		23669.00000	21005	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	Put		37178.00000	40049	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		13705.00000	11863	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		56420.00000	60113	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		37176.00000	33690	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		22899.00000	24948	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.79800	253.70600		0.00	0.00	500.00
Total for Derivatives:							2.00	1,712.00
Grand Total:							2.00	1,712.00