



Daily MTM Report

Daily summary for 09/03/2007

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			7.97500	7.97500			0.00	0.00
R157 On 15/09/2015 Bond			7.63000	7.62000			0.00	0.00
R186 On 21/12/2026 Bond			7.40500	7.40500			0.00	0.00
R194 On 28/02/2008 Bond			8.91300	8.91100			0.00	0.00
R196 On 28/02/2009 Bond			8.38000	8.40000			0.00	0.00
R201 On 21/12/2014 Bond			7.67500	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.55000	7.54000			0.00	0.00
R204 On 21/12/2018 Bond			7.54500	7.53000			0.00	0.00
R206 On 15/01/2014 Bond			7.67500	7.66500			0.00	0.00
R207 On 15/01/2020 Bond			7.46000	7.45000			0.00	0.00
R209 On 31/03/2036 Bond			7.09000	7.09000			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			110.14200		110.18300		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.30700		257.41400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			224140.00000	223070	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			262.85450		262.96300		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			224632.00000	223547	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			274.01700		273.91100		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.30000		280.17400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.63100		8.62100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29600		8.28900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80300		7.79900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.32800		8.31800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21300		8.20300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15100		8.13800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.09600		8.08300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.08800		9.08800		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.18300		9.16100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4050.00000	4103	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			9.12600		9.12300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4000.00000	4007	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			44.00000	43	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			9.05800	9.04800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4201.00000	4223	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		143.00000	139	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.91700	8.92400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20884.00000	20847	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17422.00000	17402	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79600	8.78900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4347.00000	4325	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12758.00000	12608	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.66700	8.66100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8064.00000	8062	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18823.00000	18712	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.33500	8.31300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		222.00000	236	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		38076.00000	37187	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.26300	8.24300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1605.00000	1670	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		42378.00000	41618	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.08400	8.07300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		5.00000	5	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		62783.00000	61997	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.03200	8.02200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		259.00000	268	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66675.00000	65964	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69400	8.69800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.81400	8.82500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.01000	9.02500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.58800	253.65800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.96500	7.96000		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17848.00000	17682	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1152.00000	1142	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26214.00000	26050	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		376.00000	369	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23355.00000	23190	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		555.00000	546	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24778.00000	24614	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		458.00000	449	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		32046.00000	31885	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		166.00000	161	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.92000	7.88000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21038.00000	20122	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3202.00000	3447	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25740.00000	24757	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2227.00000	2406	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26957.00000	25959	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2030.00000	2194	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28187.00000	27176	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1848.00000	2000	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33224.00000	32170	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1263.00000	1371	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.61500	7.60500		6.65	0.00	484.00
R157 On 03/05/2007 Bond Future	7.50	Call		9927.00000	9504	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		17820.00000	18145	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		33277.00000	32590	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4122.00000	4183	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65485.00000	64737	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		609.00000	609	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		99387.00000	98637	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		64.00000	63	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		79061.00000	78310	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		256.00000	254	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		82460.00000	81710	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		205.00000	203	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85857.00000	85106	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		163.00000	161	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57500	7.56500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		70102.00000	69421	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3947.00000	3997	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		82377.00000	81677	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2633.00000	2665	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		85487.00000	84784	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2376.00000	2404	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88609.00000	87903	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2143.00000	2168	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		101181.00000	100465	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1411.00000	1426	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.37700	7.37700		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105221.00000	105176	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		945.00000	901	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		126791.00000	126768	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		390.00000	366	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		137480.00000	137464	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		246.00000	230	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		158546.00000	158538	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		96.00000	88	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		132147.00000	132127	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		310.00000	290	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.33000	7.33000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115755.00000	115686	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6258.00000	6189	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135609.00000	135554	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4125.00000	4070	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140598.00000	140547	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3712.00000	3662	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		145590.00000	145542	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3340.00000	3292	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		165522.00000	165486	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2182.00000	2146	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.29800	8.31900		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2077.00000	2210	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3240.00000	3019	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4410.00000	4633	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1368.00000	1238	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7667.00000	7964	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		444.00000	386	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.13000	8.15600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5056.00000	5256	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3676.00000	3493	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7302.00000	7551	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2264.00000	2131	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9974.00000	10268	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1296.00000	1207	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.63400	7.62800		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		50667.00000	50302	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		517.00000	508	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		61443.00000	61081	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		217.00000	211	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		64144.00000	63783	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		173.00000	168	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		66844.00000	66484	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		138.00000	133	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		77606.00000	77248	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		54.00000	52	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.56300	7.55800		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55969.00000	55681	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3003.00000	3006	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65762.00000	65471	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1983.00000	1982	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		68244.00000	67952	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1784.00000	1783	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		70738.00000	70445	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1607.00000	1604	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		80777.00000	80483	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1051.00000	1047	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.51400	7.50300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		70192.00000	69384	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		63.00000	64	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		83463.00000	82654	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		13.00000	13	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		86751.00000	85942	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		8.00000	8	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		90027.00000	89218	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		5.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		102989.00000	102180	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.45100	7.44000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74775.00000	74002	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1191.00000	1218	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87289.00000	86502	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		582.00000	595	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		90433.00000	89644	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		481.00000	492	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93579.00000	92788	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		397.00000	406	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106138.00000	105342	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		176.00000	180	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.51200	7.49700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		75903.00000	74738	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		852.00000	865	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		89505.00000	88330	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		364.00000	368	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		92911.00000	91735	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		290.00000	293	11.05	0.00	0.00

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R204 On 03/05/2007 Bond Future	8.80	Call		96313.00000	95136	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		231.00000	232	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		109848.00000	108669	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		87.00000	87	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.45700	7.44100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		83241.00000	82102	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4832.00000	4940	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		95472.00000	94297	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3146.00000	3218	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		98576.00000	97394	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2813.00000	2878	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		101694.00000	100506	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2511.00000	2569	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		114265.00000	113055	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1564.00000	1600	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.63200	7.62200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12585.00000	12192	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6025.00000	6146	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		21601.00000	21131	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2381.00000	2425	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		32431.00000	31927	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		751.00000	761	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55700	7.54600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19787.00000	19400	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9611.00000	9777	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		28039.00000	27590	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5566.00000	5670	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37553.00000	37059	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2973.00000	3031	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.42900	7.41800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		82334.00000	81449	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		57.00000	57	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		96475.00000	95589	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		12.00000	12	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		99970.00000	99084	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		8.00000	8	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		103448.00000	102562	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		5.00000	5	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		117182.00000	116296	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.37600	7.36500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86633.00000	85776	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		1048.00000	1071	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		100132.00000	99263	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		505.00000	516	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		103508.00000	102637	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		417.00000	426	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106880.00000	106007	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		343.00000	350	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		120292.00000	119416	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		150.00000	154	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.06000	7.06500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		14573.00000	14666	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		21948.00000	21476	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		29828.00000	30074	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		9355.00000	9037	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		5530.00000	5535	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		42181.00000	41622	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.02000	7.03000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		27836.00000	28303	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		31244.00000	30577	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		42867.00000	43509	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		18488.00000	17996	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		16444.00000	16747	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		49057.00000	48226	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.25100	254.35600		0.00	0.00	500.00
Total for Derivatives:							0.00	1,726.00
Grand Total:							0.00	1,726.00