

Daily MTM Report

Daily summary for 12/03/2007

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	7.97500			0.00	0.00
R157 On 15/09/2015 Bond			7.61500	7.63000			0.00	0.00
R186 On 21/12/2026 Bond			7.39500	7.40500			0.00	0.00
R194 On 28/02/2008 Bond			8.90000	8.91300			0.00	0.00
R196 On 28/02/2009 Bond			8.36500	8.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.66000	7.67500			0.00	0.00
R203 On 15/09/2017 Bond			7.55500	7.55000			0.00	0.00
R204 On 21/12/2018 Bond			7.55500	7.54500			0.00	0.00
R206 On 15/01/2014 Bond			7.65500	7.67500			0.00	0.00
R207 On 15/01/2020 Bond			7.45500	7.46000			0.00	0.00
R209 On 31/03/2036 Bond			7.08500	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			110.26200		110.14200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.54400		257.30700		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			223070.00000	225440	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			263.09800		262.85450		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			223547.00000	225982	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			273.91000		274.01700		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.18400		280.30000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.61800		8.63100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28500		8.29600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80600		7.80300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.31500		8.32800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.20300		8.21300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13200		8.15100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07400		8.09600		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			9.17500		9.18300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4103.00000	4083	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			9.11900		9.12600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4007.00000	3988	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			43.00000	42	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			9.04000	9.05800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4223.00000	4177	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		139.00000	141	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.90300	8.91700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20847.00000	20744	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17402.00000	17333	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.77800	8.79600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4325.00000	4022	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12608.00000	12635	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.65000	8.66700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8062.00000	7826	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18712.00000	18788	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.31600	8.33500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		236.00000	180	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37187.00000	37915	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.24500	8.26300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1670.00000	1534	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41618.00000	42229	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07500	8.08400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		5.00000	3	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		61997.00000	62635	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02200	8.03200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		268.00000	237	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		65964.00000	66644	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.68700	8.69400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.80200	8.81400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.99500	9.01000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.78900	253.58800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.94500	7.96500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17682.00000	18129	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1142.00000	965	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26050.00000	26598	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		369.00000	292	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23190.00000	23711	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		546.00000	442	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24614.00000	25149	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		449.00000	360	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		31885.00000	32470	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		161.00000	122	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.90000	7.92000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20122.00000	20489	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3447.00000	3234	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24757.00000	25171	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2406.00000	2239	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25959.00000	26384	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2194.00000	2038	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27176.00000	27611	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2000.00000	1854	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32170.00000	32640	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1371.00000	1260	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.60500	7.61500		6.65	0.00	484.00
R157 On 03/05/2007 Bond Future	7.50	Call		9504.00000	9449	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		18145.00000	17342	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		32590.00000	32913	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4183.00000	3758	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		64737.00000	65374	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		609.00000	498	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98637.00000	99368	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		63.00000	45	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78310.00000	79003	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		254.00000	198	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81710.00000	82412	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		203.00000	156	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85106.00000	85817	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		161.00000	123	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.56500	7.57500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		69421.00000	69929	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3997.00000	3774	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81677.00000	82241	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2665.00000	2497	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84784.00000	85359	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2404.00000	2248	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87903.00000	88489	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2168.00000	2023	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100465.00000	101090	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1426.00000	1320	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.36800	7.37700		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105176.00000	106154	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		901.00000	735	11.59	0.00	0.00

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R186 On 03/05/2007 Bond Future	8.45	Call		126768.00000	127831	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		366.00000	285	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		137464.00000	138553	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		230.00000	175	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		158538.00000	159658	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		88.00000	64	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		132127.00000	133204	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		290.00000	224	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.32100	7.33000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115686.00000	116487	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6189.00000	5847	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135554.00000	136443	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4070.00000	3816	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140547.00000	141455	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3662.00000	3426	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		145542.00000	146468	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3292.00000	3074	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		165486.00000	166471	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2146.00000	1988	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.28400	8.29800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2210.00000	2247	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3019.00000	2820	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4633.00000	4739	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1238.00000	1108	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7964.00000	8138	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		386.00000	325	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.11500	8.13000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5256.00000	5338	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3493.00000	3355	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7551.00000	7666	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2131.00000	2026	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10268.00000	10414	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1207.00000	1134	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.62000	7.63400		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		50302.00000	51032	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		508.00000	407	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		61081.00000	61862	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		211.00000	161	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		63783.00000	64572	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		168.00000	127	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		66484.00000	67280	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		133.00000	100	7.21	0.00	0.00

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R201 On 03/05/2007 Bond Future	9.00	Call		77248.00000	78063	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		52.00000	37	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.54900	7.56300		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55681.00000	56296	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3006.00000	2807	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65471.00000	66137	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1982.00000	1835	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67952.00000	68630	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1783.00000	1647	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		70445.00000	71133	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1604.00000	1479	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		80483.00000	81206	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1047.00000	957	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52000	7.51400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		69384.00000	68931	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		64.00000	53	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		82654.00000	82210	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		13.00000	10	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		85942.00000	85500	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		8.00000	6	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		89218.00000	88776	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		5.00000	4	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		102180.00000	101739	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			7.45800	7.45100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74002.00000	73465	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1218.00000	1190	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		86502.00000	85974	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		595.00000	576	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89644.00000	89118	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		492.00000	475	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92788.00000	92264	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		406.00000	391	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		105342.00000	104825	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		180.00000	171	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52300	7.51200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		74738.00000	73795	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		865.00000	785	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		88330.00000	87422	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		368.00000	323	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		91735.00000	90833	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		293.00000	255	11.05	0.00	0.00

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R204 On 03/05/2007 Bond Future	8.80	Call		95136.00000	94241	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		232.00000	200	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		108669.00000	107790	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		87.00000	72	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46800	7.45700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		82102.00000	81197	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4940.00000	4891	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		94297.00000	93395	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3218.00000	3172	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		97394.00000	96494	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2878.00000	2833	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		100506.00000	99607	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2569.00000	2525	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		113055.00000	112163	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1600.00000	1565	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.61300	7.63200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12192.00000	12566	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6146.00000	5542	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		21131.00000	21763	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2425.00000	2079	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31927.00000	32754	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		761.00000	610	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.53700	7.55700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19400.00000	19884	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9777.00000	9256	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27590.00000	28221	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5670.00000	5297	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37059.00000	37820	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3031.00000	2788	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.42500	7.42900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		81449.00000	81756	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		57.00000	43	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		95589.00000	95907	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		99084.00000	99404	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		8.00000	5	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		102562.00000	102882	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		116296.00000	116618	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			7.37200	7.37600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		85776.00000	86027	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		1071.00000	1003	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		99263.00000	99543	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		516.00000	477	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		102637.00000	102923	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		426.00000	392	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106007.00000	106298	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		350.00000	321	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119416.00000	119721	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		154.00000	139	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.07000	7.06000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		14666.00000	13679	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		21476.00000	21617	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		30074.00000	28862	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		9037.00000	8952	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		5535.00000	4934	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		41622.00000	42149	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.03000	7.02000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		28303.00000	27432	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		30577.00000	30840	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		43509.00000	42491	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		17996.00000	18112	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		16747.00000	16071	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		48226.00000	48684	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.48500	254.25100		0.00	0.00	500.00
Total for Derivatives:							0.00	1,726.00
Grand Total:							0.00	1,726.00