

# Daily MTM Report

Daily summary for 16/03/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.97000	7.99000			0.00	0.00
R157 On 15/09/2015 Bond			7.62000	7.63500			0.00	0.00
R186 On 21/12/2026 Bond			7.34000	7.35500			0.00	0.00
R196 On 28/02/2009 Bond			8.38500	8.40000			0.00	0.00
R201 On 21/12/2014 Bond			7.67000	7.68000			0.00	0.00
R203 On 15/09/2017 Bond			7.55500	7.57500			0.00	0.00
R204 On 21/12/2018 Bond			7.55000	7.56500			0.00	0.00
R206 On 15/01/2014 Bond			7.66500	7.68000			0.00	0.00
R207 On 15/01/2020 Bond			7.47000	7.48500			0.00	0.00
R209 On 31/03/2036 Bond			7.03500	7.05500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0.00</b>

## Derivatives

CRD1 On 03/05/2007 Index Future			110.15400		110.00000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.49400		257.34900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			223490.00000	224940	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			263.05000		262.90100		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			224012.00000	225501	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			2.00000	1	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			274.45900		274.47800		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.75200		280.77500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.64100		8.65100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.24900		8.25300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.77600		7.79300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.32600		8.32800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15600		8.15600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12700		8.13100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06400		8.07100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.11700		0.00000		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.18700		9.19300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4127.00000	4112	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			9.15600		9.17000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4105.00000	4071	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			34.00000	35	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			9.09300	9.10300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4323.00000	4299	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		122.00000	123	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98200	8.97900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20753.00000	20727	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17160.00000	17128	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81800	8.82600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4109.00000	3992	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		11842.00000	11872	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69000	8.69600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8008.00000	7925	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18124.00000	18152	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.33800	8.35200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		184.00000	159	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36428.00000	36979	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.26700	8.27900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1616.00000	1545	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40895.00000	41320	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07500	8.07500		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		2.00000	2	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		62586.00000	62599	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02100	8.02100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		220.00000	215	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66648.00000	66655	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67900	8.68300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.78400	8.79400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.98000	8.99500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.82200	253.67800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.95500	7.97500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17220.00000	17733	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		992.00000	881	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25660.00000	26243	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		291.00000	249	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22778.00000	23344	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		446.00000	387	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24213.00000	24788	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		361.00000	311	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		31530.00000	32134	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		118.00000	99	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91000	7.93000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19745.00000	20163	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3361.00000	3199	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24385.00000	24843	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2324.00000	2201	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25589.00000	26056	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2114.00000	2000	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26808.00000	27283	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1922.00000	1816	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31812.00000	32315	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1303.00000	1226	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.60500	7.61500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		8779.00000	8954	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		17420.00000	16847	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		32032.00000	32546	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3625.00000	3390	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		64571.00000	65272	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		444.00000	396	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98611.00000	99354	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		36.00000	31	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78226.00000	78953	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		170.00000	148	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81639.00000	82370	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		132.00000	115	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85048.00000	85783	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		103.00000	89	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57000	7.57500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		69160.00000	69436	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3736.00000	3647	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81471.00000	81771	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2458.00000	2393	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84590.00000	84895	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2210.00000	2150	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87721.00000	88031	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1986.00000	1930	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100327.00000	100652	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1288.00000	1248	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.31400	7.32900		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		110889.00000	112740	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		494.00000	424	11.59	0.00	0.00

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R186 On 03/05/2007 Bond Future	8.45	Call		132701.00000	134592	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		179.00000	150	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		143460.00000	145362	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		106.00000	87	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		164606.00000	166520	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		36.00000	29	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		138095.00000	139992	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		138.00000	115	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.26500	7.28000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		120941.00000	122603	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5074.00000	4815	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		141124.00000	142863	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3270.00000	3089	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		146182.00000	147938	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2926.00000	2761	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		151238.00000	153008	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2618.00000	2468	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		171382.00000	173200	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1672.00000	1569	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.31100	8.32600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1861.00000	1944	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3142.00000	2972	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4179.00000	4331	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1255.00000	1155	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7476.00000	7687	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		370.00000	328	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.13900	8.15800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4937.00000	5077	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3586.00000	3448	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7188.00000	7367	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2180.00000	2080	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9876.00000	10088	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1227.00000	1160	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.63300	7.64300		6.58	0.00	30.00
R201 On 03/05/2007 Bond Future	8.50	Call		49651.00000	50202	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		390.00000	349	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		60486.00000	61060	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		149.00000	131	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		63198.00000	63775	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		116.00000	101	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		65907.00000	66488	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		90.00000	78	7.21	0.00	0.00

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R201 On 03/05/2007 Bond Future	9.00	Call		76695.00000	77282	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		32.00000	27	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.56100	7.57100		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55072.00000	55549	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2861.00000	2758	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		64888.00000	65395	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1863.00000	1790	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67376.00000	67889	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1671.00000	1603	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69875.00000	70394	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1499.00000	1437	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79937.00000	80474	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		965.00000	922	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52300	7.54300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		67240.00000	68696	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		49.00000	37	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		80521.00000	81986	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		8.00000	6	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		83811.00000	85277	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		5.00000	4	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		87087.00000	88554	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		3.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		100051.00000	101518	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			7.45900	7.48000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71902.00000	73320	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1224.00000	1118	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84392.00000	85858	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		590.00000	532	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87533.00000	89008	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		486.00000	437	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90676.00000	92159	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		399.00000	358	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		103231.00000	104735	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		174.00000	154	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52100	7.53600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		72702.00000	73796	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		712.00000	630	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		86363.00000	87500	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		282.00000	244	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		89780.00000	90925	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		221.00000	190	11.05	0.00	0.00

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R204 On 03/05/2007 Bond Future	8.80	Call		93193.00000	94344	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		172.00000	146	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		106759.00000	107924	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		59.00000	49	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46500	7.48000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80224.00000	81186	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4850.00000	4646	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		92422.00000	93442	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3131.00000	2985	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		95521.00000	96554	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2793.00000	2660	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		98636.00000	99680	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2487.00000	2365	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111198.00000	112282	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1532.00000	1450	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.62700	7.64200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11400.00000	11792	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5868.00000	5489	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		20375.00000	20949	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2183.00000	1986	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31279.00000	31974	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		628.00000	551	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55000	7.56600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18842.00000	19289	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9670.00000	9314	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27017.00000	27574	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5548.00000	5303	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36501.00000	37150	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2924.00000	2770	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.44300	7.45800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		79103.00000	80299	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		42.00000	34	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		93254.00000	94457	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		8.00000	6	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		96751.00000	97954	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		5.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		100230.00000	101433	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		113965.00000	115169	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			7.38900	7.40400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		83536.00000	84659	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		1067.00000	993	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97018.00000	98175	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		507.00000	467	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100392.00000	101555	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		417.00000	383	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		103762.00000	104931	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		341.00000	313	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117173.00000	118356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		147.00000	133	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.02000	7.03000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		15241.00000	15616	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		18657.00000	17896	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		31628.00000	32320	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		7196.00000	6751	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		5547.00000	5680	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		38240.00000	37236	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			6.98500	6.99000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		29442.00000	29638	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		28302.00000	27926	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		45209.00000	45500	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16281.00000	16001	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		17399.00000	17511	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		45464.00000	45005	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.43700	254.29200		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,753.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,753.00</b>