

Daily MTM Report

Daily summary for 20/03/2007

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			7.96000	7.97000			0.00	0.00
R157 On 15/09/2015 Bond			7.63000	7.63000			0.00	0.00
R186 On 21/12/2026 Bond			7.36500	7.35500			0.00	0.00
R196 On 28/02/2009 Bond			8.38000	8.38500			0.00	0.00
R201 On 21/12/2014 Bond			7.67500	7.67500			0.00	0.00
R203 On 15/09/2017 Bond			7.56000	7.56000			0.00	0.00
R204 On 21/12/2018 Bond			7.55000	7.55000			0.00	0.00
R206 On 15/01/2014 Bond			7.67000	7.67000			0.00	0.00
R207 On 15/01/2020 Bond			7.47500	7.47500			0.00	0.00
R209 On 31/03/2036 Bond			7.08000	7.06000			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			109.69900		109.78500		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.47900		257.49500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			224950.00000	224790	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			263.03600		263.05200		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			225521.00000	225361	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			1.00000	1	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			274.39700		274.43700		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.68000		280.72700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.63700		8.64300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.23700		8.24100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78500		7.78000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.31400		8.31700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.14900		8.15000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.11700		8.12700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05500		8.06800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.12900		0.00000		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.18000		9.18500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4107.00000	4095	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		9.16500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4090.00000	4069	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			32.00000	32	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			9.10500	9.09700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4305.00000	4323	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		119.00000	117	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.00300	8.97600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20634.00000	20638	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17048.00000	16989	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.82600	8.82300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3813.00000	3759	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		11601.00000	11492	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69400	8.69300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7818.00000	7783	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17989.00000	17935	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.32800	8.33400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		126.00000	113	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37107.00000	37339	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.25400	8.26100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1461.00000	1414	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41479.00000	41719	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.06800	8.06700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1.00000	1	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		63162.00000	63095	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.01400	8.01400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		191.00000	186	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		67131.00000	67126	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67400	8.67500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.77000	8.77100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.96600	8.96500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.70400	253.82800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.94500	7.95500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17641.00000	17889	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		790.00000	725	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26203.00000	26492	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		210.00000	186	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23289.00000	23568	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		333.00000	299	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24741.00000	25025	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		265.00000	237	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		32114.00000	32416	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		79.00000	68	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.90000	7.91000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20086.00000	20284	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3121.00000	3029	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24777.00000	24998	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2135.00000	2066	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25993.00000	26219	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1938.00000	1873	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27224.00000	27454	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1757.00000	1697	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32267.00000	32513	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1178.00000	1134	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.61500	7.61500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		8272.00000	8142	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16914.00000	16784	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		31654.00000	31559	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3247.00000	3152	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		64473.00000	64450	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		345.00000	323	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98598.00000	98595	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		23.00000	21	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78180.00000	78169	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		123.00000	113	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81601.00000	81593	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		94.00000	86	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85017.00000	85010	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		72.00000	65	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.58000	7.58000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		68665.00000	68622	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3607.00000	3563	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81000.00000	80966	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2353.00000	2319	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84125.00000	84094	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2111.00000	2079	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87262.00000	87233	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1892.00000	1863	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		99889.00000	99867	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1216.00000	1194	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.34200	7.33100		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		110519.00000	109111	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		380.00000	378	11.59	0.00	0.00

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R186 On 03/05/2007 Bond Future	8.45	Call		132394.00000	130985	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		128.00000	126	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		143171.00000	141763	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		73.00000	71	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		164337.00000	162930	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		23.00000	22	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		137797.00000	136389	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		97.00000	94	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.29300	7.28200		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		120457.00000	119131	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4845.00000	4924	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		140691.00000	139334	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3093.00000	3141	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		145762.00000	144398	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2761.00000	2803	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		150829.00000	149460	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2464.00000	2501	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		171012.00000	169629	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1558.00000	1579	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.31200	8.31500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1839.00000	1835	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2935.00000	2880	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4217.00000	4230	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1108.00000	1070	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7591.00000	7624	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		300.00000	282	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.13800	8.14300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4999.00000	5025	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3428.00000	3381	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7286.00000	7324	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2057.00000	2021	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10009.00000	10058	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1140.00000	1115	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.65000	7.65000		6.58	0.00	30.00
R201 On 03/05/2007 Bond Future	8.50	Call		49165.00000	49145	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		318.00000	298	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		60037.00000	60027	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		114.00000	105	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		62755.00000	62747	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		87.00000	80	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		65469.00000	65463	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		67.00000	61	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		76270.00000	76268	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		22.00000	19	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.56900	7.59500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53716.00000	55007	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2895.00000	2679	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63508.00000	64865	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1874.00000	1724	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65992.00000	67362	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1678.00000	1541	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		68488.00000	69870	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1503.00000	1378	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78541.00000	79963	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		961.00000	876	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.53100	7.52900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		68247.00000	68098	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		29.00000	27	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		81544.00000	81397	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4.00000	4	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		84835.00000	84688	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		88112.00000	87965	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2.00000	1	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101077.00000	100931	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			7.46700	7.46600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		72783.00000	72695	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1089.00000	1074	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85331.00000	85249	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		513.00000	504	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88483.00000	88402	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		421.00000	413	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		91636.00000	91557	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		343.00000	337	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104218.00000	104142	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		146.00000	142	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52400	7.52200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		73617.00000	73432	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		530.00000	502	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87373.00000	87203	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		195.00000	182	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90807.00000	90639	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		150.00000	139	11.05	0.00	0.00

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R204 On 03/05/2007 Bond Future	8.80	Call		94233.00000	94067	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		114.00000	105	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107833.00000	107673	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		36.00000	32	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46700	7.46600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80958.00000	80836	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4496.00000	4452	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93248.00000	93136	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2869.00000	2835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96368.00000	96258	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2552.00000	2520	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99502.00000	99394	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2265.00000	2235	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		112131.00000	112032	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1377.00000	1356	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.63600	7.63400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11318.00000	11169	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5375.00000	5328	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		20483.00000	20340	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		1879.00000	1840	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31557.00000	31435	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		495.00000	475	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55800	7.55700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18929.00000	18850	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9305.00000	9276	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27192.00000	27114	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5272.00000	5244	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36764.00000	36691	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2736.00000	2714	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.45000	7.44900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		79809.00000	79726	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		26.00000	23	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		93973.00000	93892	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		97471.00000	97390	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		100950.00000	100870	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		114687.00000	114607	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			7.39600	7.39500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84147.00000	84053	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		961.00000	946	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97676.00000	97588	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		447.00000	439	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		101059.00000	100972	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		366.00000	358	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104437.00000	104351	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		298.00000	291	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117869.00000	117786	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		125.00000	122	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.09000	7.02000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		15086.00000	11372	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		17365.00000	21557	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		31891.00000	26091	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		6322.00000	8428	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		5273.00000	3571	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		36829.00000	43034	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.05500	6.98500		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		29326.00000	25229	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		27614.00000	31461	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		45218.00000	39908	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		15720.00000	18353	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		17216.00000	14375	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		44710.00000	49812	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.41000	254.43100		0.00	0.00	500.00
Total for Derivatives:							0.00	1,753.00
Grand Total:							0.00	1,753.00