

# Daily MTM Report

Daily summary for 02/04/2007

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			8.16500	8.19000			0.00	0.00
R157 On 15/09/2015 Bond			7.80500	7.84000			0.00	0.00
R186 On 21/12/2026 Bond			7.50500	7.55500			0.00	0.00
R196 On 28/02/2009 Bond			8.55500	8.58000			0.00	0.00
R201 On 21/12/2014 Bond			7.85500	7.89500			0.00	0.00
R203 On 15/09/2017 Bond			7.73000	7.76500			0.00	0.00
R204 On 21/12/2018 Bond			7.72000	7.75500			0.00	0.00
R206 On 15/01/2014 Bond			7.85500	7.90000			0.00	0.00
R207 On 15/01/2020 Bond			7.64500	7.68000			0.00	0.00
R209 On 31/03/2036 Bond			7.21500	7.26500			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

ALBI On 03/05/2007 Index Future			254.45700	254.62400		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		18802.00000	17176	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		12562.00000	12606	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			260.30900	260.47100		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		72842.00000	71282	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		8132.00000	8192	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			266.32500	266.47300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		129830.00000	128375	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		5100.00000	5125	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			272.91700	273.04600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		193583.00000	192297	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3123.00000	3127	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.04800	108.88100		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			255.07800	254.53600		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		195360.00000	200780	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			260.59100	260.03600		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		195364.00000	200913	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		4.00000	3	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			266.37950	265.81200		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		44912.00000	47754	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		36792.00000	33959	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			273.04500	272.59000		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		96618.00000	99801	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		20718.00000	19351	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			256.60300	256.60300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			260.47100	262.49600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.84600	8.83800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.37600	8.37900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.87500	7.89400		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J201 On 22/12/2014 jSwap			8.45800	8.45500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26500	8.26900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.23200	8.24200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.17300	8.18500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.17900	9.17900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.22500	9.22600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4206.00000	4204	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			9.27600	9.26700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4325.00000	4345	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		19.00000	17	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21600	9.21200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4572.00000	4579	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		86.00000	83	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.17900	9.19600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20596.00000	20488	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		16473.00000	16403	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.01600	9.00600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4135.00000	3941	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		8579.00000	8203	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.91700	8.90500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8833.00000	8785	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		15121.00000	14854	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.52400	8.51900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		172.00000	135	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		29553.00000	29309	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.45500	8.45000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2107.00000	2055	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34322.00000	34063	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.18500	8.18800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1.00000	0	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		54608.00000	54807	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.13300	8.13600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote	9.00	Call		303.00000	277	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		58562.00000	58736	0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.71800	8.73200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.90200	8.92500		0.00	0.00	0.00
JROD On 29/06/2007 jRod			9.15200	9.17900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.04900	9.06300		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.17800	9.19300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.30700	9.32300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.18400	9.19500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.27200	9.28300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.37100	9.38200		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			251.54800	250.98900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.15500	8.17500		3.35	16.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		11419.00000	11770	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1408.00000	1139	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19499.00000	20020	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		347.00000	248	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16686.00000	17162	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		570.00000	426	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18082.00000	18582	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		446.00000	326	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25313.00000	25891	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		118.00000	77	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			8.10500	8.12500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15216.00000	15524	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4472.00000	4202	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19512.00000	19876	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3090.00000	2877	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20645.00000	21022	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2809.00000	2609	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21798.00000	22188	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2551.00000	2364	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		26587.00000	27022	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1717.00000	1576	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.80000	7.83000		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	8.00	Call		18307.00000	19411	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5862.00000	4754	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Call		2454.00000	2547	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		27058.00000	24938	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		48728.00000	50741	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/05/2007 Bond Future	8.50	Put		563.00000	363	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82639.00000	84837	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		27.00000	13	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		62274.00000	64410	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		179.00000	103	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		65678.00000	67831	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		133.00000	74	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		69081.00000	71248	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		97.00000	53	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.76000	7.79000		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		55127.00000	56757	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5297.00000	4766	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		66889.00000	68664	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3471.00000	3084	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		69901.00000	71707	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		3115.00000	2759	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		72935.00000	74769	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2793.00000	2467	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		85237.00000	87169	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1792.00000	1562	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.48800	7.53800		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		84661.00000	90606	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		607.00000	322	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		106361.00000	112493	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		180.00000	83	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		117108.00000	123283	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		95.00000	41	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		138254.00000	144468	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		25.00000	9	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		111747.00000	117904	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		131.00000	58	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.44200	7.49200		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		96468.00000	101574	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7302.00000	6183	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		115835.00000	121278	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4682.00000	3900	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		120737.00000	126249	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4182.00000	3469	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		125652.00000	131228	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3733.00000	3084	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		145365.00000	151149	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2356.00000	1915	12.60	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			8.51100	8.53400		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1759.00000	1850	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2330.00000	2034	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		480.00000	489	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5255.00000	4878	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4325.00000	4557	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		713.00000	560	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.36100	8.38700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4861.00000	5033	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3210.00000	3001	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3064.00000	3181	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5071.00000	4807	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7168.00000	7397	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1876.00000	1725	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.84000	7.88000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		35917.00000	38031	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		577.00000	358	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		46604.00000	48852	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		188.00000	104	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		49300.00000	51568	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		140.00000	75	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		51999.00000	54282	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		103.00000	53	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		62771.00000	65088	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		29.00000	13	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.79000	7.83000		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		41840.00000	43580	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4521.00000	3978	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		51087.00000	52979	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2954.00000	2563	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		53462.00000	55386	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2649.00000	2290	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		55860.00000	57813	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2375.00000	2046	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		65601.00000	67655	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1522.00000	1292	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.70900	7.74400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		52651.00000	55142	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		61.00000	29	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		65920.00000	68438	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		8.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		69209.00000	71729	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	Put		4.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		72485.00000	75007	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		85450.00000	87973	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			7.65000	7.68500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57913.00000	60105	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1960.00000	1657	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70035.00000	72360	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		959.00000	789	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73114.00000	75463	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		793.00000	647	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		76204.00000	78575	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		652.00000	529	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		88617.00000	91051	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		285.00000	224	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.70200	7.73600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		57209.00000	59572	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		730.00000	478	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		70814.00000	73328	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		245.00000	144	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		74231.00000	76767	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		183.00000	104	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		77645.00000	80200	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		135.00000	74	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		91225.00000	93821	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		37.00000	18	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.64900	7.68400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		65972.00000	68003	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6284.00000	5645	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		77669.00000	79875	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4063.00000	3600	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		80667.00000	82911	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3624.00000	3199	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83690.00000	85970	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3226.00000	2837	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		95962.00000	98365	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1981.00000	1716	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.83100	7.87600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		10441.00000	11695	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4187.00000	3159	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		4173.00000	4747	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	7.75	Put		10579.00000	8871	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		19901.00000	21765	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1187.00000	770	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76100	7.80700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		11574.00000	12524	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		14395.00000	13069	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		18145.00000	19445	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		8669.00000	7694	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		26365.00000	27990	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4781.00000	4131	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.62800	7.66200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		62921.00000	65568	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		48.00000	22	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		77065.00000	79734	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		6.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		80562.00000	83232	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		4.00000	1	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		84041.00000	86712	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		97777.00000	100450	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			7.57700	7.61200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		67793.00000	70250	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1725.00000	1447	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		80941.00000	83523	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		831.00000	678	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		84259.00000	86864	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		685.00000	555	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		87582.00000	90206	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		561.00000	452	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		100868.00000	103549	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		243.00000	189	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.20500	7.24500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		13948.00000	15691	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		13404.00000	10780	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		4301.00000	4856	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		31605.00000	27792	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		823.00000	900	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		57403.00000	53114	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.17000	7.21000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.25	Call		28745.00000	30857	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		24391.00000	22114	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	Call		16808.00000	18209	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		40241.00000	37254	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		8711.00000	9518	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		61349.00000	57768	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.05200	251.51600		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>16.00</b>	<b>2,034.00</b>

**Grand Total:** 16.00 2,034.00