



# Daily MTM Report

Daily summary for 01/03/2007

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			8.02500	7.98000			0.00	0.00
R157 On 15/09/2015 Bond			7.67500	7.63000			0.00	0.00
R186 On 21/12/2026 Bond			7.43500	7.39000			0.00	0.00
R194 On 28/02/2008 Bond			8.54500	8.55100			0.00	0.00
R196 On 28/02/2009 Bond			8.34500	8.32000			0.00	0.00
R201 On 21/12/2014 Bond			7.70500	7.66000			0.00	0.00
R203 On 15/09/2017 Bond			7.58000	7.53000			0.00	0.00
R204 On 21/12/2018 Bond			7.56500	7.51000			0.00	0.00
R206 On 15/01/2014 Bond			7.71500	7.67000			0.00	0.00
R207 On 15/01/2020 Bond			7.49500	7.44500			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			109.93100	110.23500		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.63000	257.51700		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		225170.00000	216300	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			262.15900	263.06350		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		225638.00000	216595	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3.00000	5	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.72200	273.72200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.00300	280.00300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.69300	8.65500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36100	8.32300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85200	7.80600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.22100	9.19600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.39300	8.35300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26200	8.23300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19400	8.18100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13600	8.12800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.07900	9.07500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19900	9.19800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4140.00000	4143	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2.00000	2	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.16800	9.15300		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 02/08/2007 jFra	7.50	Call		4076.00000	4110	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		47.00000	44	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.06600	9.01800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4140.00000	4251	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		160.00000	146	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98300	8.87300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21047.00000	21156	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17706.00000	17551	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.83200	8.77300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4745.00000	5057	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13449.00000	12680	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.71300	8.65000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8313.00000	8700	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19276.00000	18505	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.40100	8.36400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		410.00000	467	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36181.00000	34708	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.33300	8.29300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1997.00000	2179	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40718.00000	39240	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.13900	8.10400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		16.00000	21	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		60603.00000	58133	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.08600	8.05300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		362.00000	423	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64576.00000	62280	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.72100	8.72700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.87100	8.88300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.07200	9.08600		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.82700	253.89800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.01500	7.97000		3.35	27.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17840.00000	16644	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1456.00000	1663	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26057.00000	24739	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		532.00000	616	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23242.00000	21955	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		754.00000	869	3.53	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	8.75	Call		24642.00000	23338	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		634.00000	733	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31824.00000	30463	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		256.00000	298	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.93500	7.89000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21012.00000	19999	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3467.00000	3759	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25669.00000	24580	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2446.00000	2663	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26875.00000	25769	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2238.00000	2438	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28094.00000	26973	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2046.00000	2231	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33091.00000	31918	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1421.00000	1554	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.66500	7.61500		6.65	0.00	483.00
R157 On 03/05/2007 Bond Future	7.50	Call		10525.00000	8959	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		19167.00000	21336	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		33408.00000	30466	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5001.00000	5794	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65022.00000	61461	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		894.00000	1067	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98695.00000	94986	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		120.00000	146	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78469.00000	74818	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		412.00000	496	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81845.00000	78180	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		338.00000	407	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85221.00000	81544	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		276.00000	333	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.62500	7.57500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		69816.00000	66643	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4392.00000	4867	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81993.00000	78681	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2980.00000	3316	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		85081.00000	81740	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2701.00000	3008	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88182.00000	84815	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2447.00000	2727	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100680.00000	97226	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1641.00000	1835	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.40400	7.35700		10.93	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	8.25	Call		108036.00000	102301	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1216.00000	1450	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		129490.00000	123632	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		544.00000	654	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		140138.00000	134243	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		359.00000	433	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		161148.00000	155212	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		154.00000	186	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		134824.00000	128946	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		443.00000	533	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.36400	7.31700		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		117756.00000	112500	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6607.00000	7309	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		137554.00000	132085	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4419.00000	4907	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		142530.00000	137017	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3992.00000	4438	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		147508.00000	141955	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3606.00000	4011	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		167385.00000	161705	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2394.00000	2671	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.38100	8.38600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4398.00000	4404	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1564.00000	1531	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7310.00000	7329	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		602.00000	583	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5771.00000	5784	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		997.00000	970	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5482.00000	5493	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1095.00000	1067	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6066.00000	6081	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		905.00000	880	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.09200	8.10100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6376.00000	6394	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2828.00000	2797	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8198.00000	8222	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		1933.00000	1907	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7077.00000	7097	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2440.00000	2411	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7441.00000	7462	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2262.00000	2233	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7258.00000	7278	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2350.00000	2321	1.60	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			8.24800	8.21800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3079.00000	2795	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2539.00000	2761	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		5785.00000	5392	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1040.00000	1153	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		9261.00000	8798	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		334.00000	378	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.11500	8.08100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5801.00000	5496	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3318.00000	3514	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		8172.00000	7807	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2031.00000	2167	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10939.00000	10526	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1158.00000	1245	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.65900	7.61200		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		51772.00000	49109	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		673.00000	795	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		62482.00000	59755	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		307.00000	365	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		65170.00000	62433	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		250.00000	299	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		67859.00000	65113	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		204.00000	244	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		78589.00000	75821	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		88.00000	105	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.60100	7.55200		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		56540.00000	54046	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3226.00000	3573	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		66291.00000	63693	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2163.00000	2406	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		68763.00000	66143	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1955.00000	2176	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		71247.00000	68607	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1767.00000	1969	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		81249.00000	78546	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1175.00000	1313	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.53900	7.48800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		71332.00000	67616	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		99.00000	132	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		84578.00000	80838	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		23.00000	32	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	Call		87863.00000	84120	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		16.00000	22	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		91136.00000	87392	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		11.00000	15	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		104094.00000	100346	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		2.00000	3	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.48700	7.43300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		75407.00000	71718	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1314.00000	1546	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87875.00000	84081	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		659.00000	786	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		91010.00000	87197	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		549.00000	658	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		94147.00000	90318	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		456.00000	548	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106680.00000	102804	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		208.00000	254	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52800	7.47100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		78169.00000	73891	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1071.00000	1274	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		91681.00000	87301	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		493.00000	594	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		95069.00000	90671	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		401.00000	485	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		98455.00000	94043	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		325.00000	394	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		111942.00000	107491	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		134.00000	165	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.48100	7.42300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		84881.00000	80922	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5068.00000	5626	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		97073.00000	92950	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3343.00000	3737	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		100167.00000	96010	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2999.00000	3359	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		103275.00000	99085	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2686.00000	3014	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		115805.00000	111508	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1699.00000	1920	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.66800	7.62000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13240.00000	11700	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6577.00000	7504	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	8.00	Call		22115.00000	20132	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2791.00000	3276	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		32758.00000	30493	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		975.00000	1177	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.60700	7.55700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19812.00000	18268	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10188.00000	11149	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27941.00000	26091	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6021.00000	6675	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37324.00000	35229	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3296.00000	3705	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.46000	7.40900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		83098.00000	79026	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		95.00000	125	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		97212.00000	93118	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		24.00000	32	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		100704.00000	96608	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		17.00000	22	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		104180.00000	100081	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		11.00000	15	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		117909.00000	113807	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2.00000	3	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.41600	7.36300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86930.00000	82906	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1185.00000	1394	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		100375.00000	96256	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		588.00000	701	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		103740.00000	99604	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		489.00000	585	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		107103.00000	102951	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		405.00000	486	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		120486.00000	116294	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		184.00000	224	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			1.31900	0.00000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		0.00000	1274122	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		0.00000	0	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		0.00000	1301970	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		0.00000	0	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		0.00000	1244845	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		0.00000	0	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			1.21700	0.00000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		0.00000	1306546	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	Put		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		0.00000	1334332	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		0.00000	0	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		0.00000	1277340	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		0.00000	0	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.58200	254.46200		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>27.00</b>	<b>1,710.00</b>
<b>Grand Total:</b>							<b>27.00</b>	<b>1,710.00</b>