

# Daily MTM Report

Daily summary for 19/03/2007

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	7.97000			0.00	0.00
R157 On 15/09/2015 Bond			7.63000	7.62000			0.00	0.00
R186 On 21/12/2026 Bond			7.35500	7.34000			0.00	0.00
R196 On 28/02/2009 Bond			8.38500	8.38500			0.00	0.00
R201 On 21/12/2014 Bond			7.67500	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.56000	7.55500			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	7.66500			0.00	0.00
R207 On 15/01/2020 Bond			7.47500	7.47000			0.00	0.00
R209 On 31/03/2036 Bond			7.06000	7.03500			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			109.78500		110.15400		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.49500		257.49400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			224940.00000	224950	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			263.05200		263.05000		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			225501.00000	225521	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			274.43700		274.45900		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.72700		280.75200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.64300		8.64100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.24100		8.24900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78000		7.77600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.31700		8.32600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15000		8.15600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12700		8.12700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06800		8.06400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar					9.11700		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.18500		9.18700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4112.00000	4107	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			9.16500		9.15600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4071.00000	4090	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			35.00000	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			9.09700	9.09300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4299.00000	4305	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		123.00000	119	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.97600	8.98200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20727.00000	20634	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17128.00000	17048	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.82300	8.81800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		3992.00000	3813	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		11872.00000	11601	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69300	8.69000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7925.00000	7818	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18152.00000	17989	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.33400	8.33800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		159.00000	126	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36979.00000	37107	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.26100	8.26700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1545.00000	1461	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41320.00000	41479	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.06700	8.07500		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		2.00000	1	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		62599.00000	63162	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.01400	8.02100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		215.00000	191	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66655.00000	67131	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67500	8.67900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.77100	8.78400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.96500	8.98000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.82800	253.82200		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.95500	7.95500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		17733.00000	17641	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		881.00000	790	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26243.00000	26203	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		249.00000	210	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23344.00000	23289	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		387.00000	333	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24788.00000	24741	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		311.00000	265	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		32134.00000	32114	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		99.00000	79	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91000	7.91000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20163.00000	20086	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3199.00000	3121	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24843.00000	24777	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2201.00000	2135	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26056.00000	25993	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2000.00000	1938	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27283.00000	27224	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1816.00000	1757	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32315.00000	32267	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1226.00000	1178	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.61500	7.60500		6.65	0.00	481.00
R157 On 03/05/2007 Bond Future	7.50	Call		8954.00000	8272	6.25	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		16847.00000	16914	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		32546.00000	31654	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3390.00000	3247	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65272.00000	64473	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		396.00000	345	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		99354.00000	98598	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		31.00000	23	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78953.00000	78180	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		148.00000	123	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		82370.00000	81601	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		115.00000	94	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85783.00000	85017	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		89.00000	72	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.58000	7.57000		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		69436.00000	68665	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3647.00000	3607	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81771.00000	81000	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2393.00000	2353	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		84895.00000	84125	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2150.00000	2111	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88031.00000	87262	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1930.00000	1892	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100652.00000	99889	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1248.00000	1216	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.33100	7.31400		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		112740.00000	110519	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		424.00000	380	11.59	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	8.45	Call		134592.00000	132394	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		150.00000	128	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		145362.00000	143171	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		87.00000	73	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		166520.00000	164337	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29.00000	23	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		139992.00000	137797	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		115.00000	97	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.28200	7.26500		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		122603.00000	120457	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4815.00000	4845	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142863.00000	140691	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3089.00000	3093	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		147938.00000	145762	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2761.00000	2761	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		153008.00000	150829	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2468.00000	2464	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		173200.00000	171012	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1569.00000	1558	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.31500	8.31100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1944.00000	1839	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2972.00000	2935	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4331.00000	4217	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1155.00000	1108	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7687.00000	7591	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		328.00000	300	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.14300	8.13900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5077.00000	4999	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3448.00000	3428	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7367.00000	7286	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2080.00000	2057	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10088.00000	10009	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1160.00000	1140	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.65000	7.63300		6.58	0.00	30.00
R201 On 03/05/2007 Bond Future	8.50	Call		50202.00000	49165	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		349.00000	318	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		61060.00000	60037	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		131.00000	114	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		63775.00000	62755	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		101.00000	87	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		66488.00000	65469	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		78.00000	67	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		77282.00000	76270	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		27.00000	22	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.59500	7.56100		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55549.00000	53716	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2758.00000	2895	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65395.00000	63508	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1790.00000	1874	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67889.00000	65992	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1603.00000	1678	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		70394.00000	68488	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1437.00000	1503	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		80474.00000	78541	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		922.00000	961	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52900	7.52300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		68696.00000	68247	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		37.00000	29	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		81986.00000	81544	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		6.00000	4	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		85277.00000	84835	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		4.00000	3	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		88554.00000	88112	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2.00000	2	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101518.00000	101077	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			7.46600	7.45900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73320.00000	72783	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1118.00000	1089	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85858.00000	85331	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		532.00000	513	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89008.00000	88483	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		437.00000	421	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92159.00000	91636	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		358.00000	343	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104735.00000	104218	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		154.00000	146	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52200	7.52100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		73796.00000	73617	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		630.00000	530	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87500.00000	87373	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		244.00000	195	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90925.00000	90807	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		190.00000	150	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.80	Call		94344.00000	94233	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		146.00000	114	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107924.00000	107833	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		49.00000	36	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46600	7.46500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		81186.00000	80958	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4646.00000	4496	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93442.00000	93248	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2985.00000	2869	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96554.00000	96368	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2660.00000	2552	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99680.00000	99502	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2365.00000	2265	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		112282.00000	112131	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1450.00000	1377	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.63400	7.62700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11792.00000	11318	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5489.00000	5375	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		20949.00000	20483	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		1986.00000	1879	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31974.00000	31557	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		551.00000	495	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55700	7.55000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19289.00000	18929	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9314.00000	9305	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27574.00000	27192	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5303.00000	5272	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37150.00000	36764	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2770.00000	2736	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.44900	7.44300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		80299.00000	79809	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		34.00000	26	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		94457.00000	93973	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		6.00000	4	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		97954.00000	97471	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		4.00000	3	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		101433.00000	100950	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2.00000	2	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		115169.00000	114687	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			7.39500	7.38900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84659.00000	84147	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		993.00000	961	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		98175.00000	97676	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		467.00000	447	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		101555.00000	101059	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		383.00000	366	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104931.00000	104437	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		313.00000	298	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		118356.00000	117869	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		133.00000	125	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.02000	7.02000		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		15616.00000	15086	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		17896.00000	17365	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		32320.00000	31891	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		6751.00000	6322	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		5680.00000	5273	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		37236.00000	36829	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			6.98500	6.98500		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		29638.00000	29326	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		27926.00000	27614	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		45500.00000	45218	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		16001.00000	15720	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		17511.00000	17216	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		45005.00000	44710	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.43100	254.43700		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>