



# Daily MTM Report

Daily summary for 02/05/2007

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			8.05000	8.04000			0.00	0.00
R157 On 15/09/2015 Bond			7.68000	7.67000			0.00	0.00
R186 On 21/12/2026 Bond			7.37000	7.36500			0.00	0.00
R196 On 28/02/2009 Bond			8.43500	8.42500			0.00	0.00
R201 On 21/12/2014 Bond			7.73000	7.72000			0.00	0.00
R203 On 15/09/2017 Bond			7.61500	7.60500			0.00	0.00
R204 On 21/12/2018 Bond			7.60000	7.59000			0.00	0.00
R206 On 15/01/2014 Bond			7.73000	7.72000			0.00	0.00
R207 On 15/01/2020 Bond			7.53500	7.52500			0.00	0.00
R209 On 31/03/2036 Bond			7.07500	7.07500			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			255.68300	255.86900		0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Call		18948.00000	16842	0.00	0.00	0.00
ALBI On 03/05/2007 Index Future	254.00	Put		258.00000	12	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future			261.57000	261.78200		0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Call		81572.00000	79560	0.00	0.00	0.00
ALBI On 02/08/2007 Index Future	254.00	Put		3752.00000	3860	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			267.63400	267.82200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		141012.00000	139191	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2792.00000	2851	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			274.25700	274.45300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		206368.00000	204447	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1838.00000	1877	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.27800	109.36800		0.00	0.00	0.00
CRD1 On 02/08/2007 Index Future			111.63500	111.72600		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.44250	256.67300		3.89	0.00	30.00
GOVI On 03/05/2007 jGovi	235.00	Call		216730.00000	214425	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			261.97300	262.20700		3.89	0.00	195.00
GOVI On 02/08/2007 jGovi	240.50	Call		217070.00000	214730	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		0.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi			267.82350	268.06500		0.00	0.00	59.00
GOVI On 01/11/2007 jGovi	265.00	Call		55131.00000	53417	0.00	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		24481.00000	25182	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi			274.36400	274.47700		0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Call		109089.00000	108071	0.00	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		14319.00000	14431	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			275.78800	275.78800		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.16100	282.16100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.84300	8.82300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.34900	8.33400		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J186 On 21/12/2026 jSwap			7.81400	7.82100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42800	8.41100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.25000	8.22700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20600	8.19400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13400	8.12900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.20800	9.20800		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.21300	9.23300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4223.00000	4174	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			9.29000	9.27700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4337.00000	4368	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		7.00000	6	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.22500	9.21200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4546.00000	4576	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		60.00000	57	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.14300	9.14400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		19600.00000	19542	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		15600.00000	15535	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.01500	9.01000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		406.00000	57	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		4778.00000	4337	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.92000	8.90700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7333.00000	7322	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		13585.00000	13336	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.50000	8.48000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		0.00000	0	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30963.00000	30149	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42900	8.40600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1131.00000	1172	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35137.00000	34237	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.17000	8.14600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		0.00000	0	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57526.00000	55852	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			8.11600	8.09200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		84.00000	92	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61417.00000	59737	0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72700	8.73800		0.00	0.00	0.00
JROD On 29/06/2007 jRod			8.92100	8.93900		0.00	0.00	0.00
JROD On 31/07/2007 jRod			9.19100	9.21200		0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.05000	9.06000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.16300	9.17300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.27900	9.28800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.14400	9.15000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.23200	9.23700		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.07600	253.28400		0.00	0.00	0.00
OTH1 On 02/08/2007 Index Future			258.53300	258.74500		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.05000	8.03500		2.99	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14358.00000	13891	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	3.09	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23500.00000	23033	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	3.21	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20463.00000	19996	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	3.17	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21983.00000	21516	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	3.19	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29542.00000	29075	3.30	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future			7.99000	7.98000		2.93	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17025.00000	16739	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2090.00000	2094	3.02	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21861.00000	21567	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1249.00000	1244	3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23118.00000	22823	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1093.00000	1087	3.12	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24392.00000	24096	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		955.00000	948	3.14	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29607.00000	29310	3.22	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		548.00000	540	3.22	0.00	0.00
R157 On 03/05/2007 Bond Future			7.68000	7.66500		5.80	0.00	477.00
R157 On 03/05/2007 Bond Future	7.50	Call		109.00000	0	5.60	0.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		12485.00000	13494	5.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		24673.00000	23555	6.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		1.00000	0	6.00	0.00	60.00

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	Call		60393.00000	59275	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	6.40	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		94840.00000	93722	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		74322.00000	73204	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	6.56	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		77772.00000	76655	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		81211.00000	80093	6.60	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future			7.63500	7.62500		6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Call		21906.00000	21301	6.00	0.00	0.00
R157 On 02/08/2007 Bond Future	7.75	Put		12843.00000	12966	6.00	0.00	86.00
R157 On 02/08/2007 Bond Future	7.25	Call		5879.00000	5565	5.60	0.00	96.00
R157 On 02/08/2007 Bond Future	7.25	Put		33559.00000	33974	5.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		63680.00000	62935	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		1904.00000	1887	6.60	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76430.00000	75685	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1066.00000	1049	6.76	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79650.00000	78906	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		918.00000	902	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		82854.00000	82110	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		766.00000	751	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		95747.00000	95009	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		357.00000	346	6.80	0.00	0.00
R186 On 03/05/2007 Bond Future			7.37000	7.36300		9.57	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		106056.00000	105165	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		0.00000	0	10.56	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		128182.00000	127291	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		0.00000	0	10.82	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		139014.00000	138124	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		0.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		160231.00000	159340	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		133617.00000	132727	10.89	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	10.89	0.00	0.00
R186 On 02/08/2007 Bond Future			7.31900	7.31200		10.54	0.00	6.00
R186 On 02/08/2007 Bond Future	8.25	Call		114100.00000	113160	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		2315.00000	2266	11.59	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135027.00000	134099	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		1255.00000	1218	11.87	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140248.00000	139323	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		1074.00000	1040	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		145426.00000	144505	11.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/08/2007 Bond Future	8.55	Put		888.00000	857	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		166026.00000	165117	11.94	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		398.00000	380	11.94	0.00	0.00
R196 On 03/05/2007 Bond Future			8.43400	8.42100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		1485.00000	1150	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		159.00000	43	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		17.00000	0	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2895.00000	3097	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5508.00000	5290	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.26500	8.24900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3469.00000	3315	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3454.00000	3535	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5598.00000	5409	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1925.00000	1971	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8271.00000	8057	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		958.00000	979	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.74000	7.72500		5.82	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44418.00000	43535	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	6.22	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55494.00000	54611	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	6.38	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58239.00000	57356	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	6.42	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60974.00000	60091	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	6.46	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71820.00000	70937	6.62	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	6.62	0.00	0.00
R201 On 02/08/2007 Bond Future			7.67500	7.66500		6.28	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48353.00000	47766	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		1577.00000	1566	6.70	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58458.00000	57870	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		869.00000	856	6.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61015.00000	60427	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		746.00000	733	6.90	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63581.00000	62993	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		640.00000	628	6.94	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73879.00000	73293	7.11	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		342.00000	333	7.11	0.00	0.00
R203 On 03/05/2007 Bond Future			7.61400	7.60300		7.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		62805.00000	62003	8.06	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	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		76126.00000	75324	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	8.26	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		79419.00000	78617	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		82697.00000	81896	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		95664.00000	94862	8.31	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	8.31	0.00	0.00
R203 On 02/08/2007 Bond Future			7.55000	7.53800		7.64	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		67839.00000	66968	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1354.00000	1348	8.41	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		80346.00000	79472	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		738.00000	729	8.61	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		83485.00000	82611	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		632.00000	623	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		86606.00000	85733	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		523.00000	514	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		99098.00000	98227	8.66	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		234.00000	228	8.66	0.00	0.00
R204 On 03/05/2007 Bond Future			7.60000	7.58800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67927.00000	66993	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		82018.00000	81083	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		85497.00000	84562	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88959.00000	88024	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		102637.00000	101702	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		0.00000	0	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.54200	7.53000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74285.00000	73341	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		2785.00000	2767	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		86991.00000	86045	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		1574.00000	1554	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90209.00000	89263	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		1354.00000	1336	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93437.00000	92492	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		1162.00000	1144	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106403.00000	105463	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		611.00000	597	11.05	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			7.72900	7.71800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		2980.00000	1802	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		1345.00000	729	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14299.00000	13733	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4.00000	0	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26755.00000	26192	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		0.00000	0	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.65200	7.63900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14240.00000	13746	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		8719.00000	8874	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22287.00000	21710	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4470.00000	4541	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31943.00000	31318	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2018.00000	2041	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.53500	7.52300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		73864.00000	72908	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		88050.00000	87094	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		91549.00000	90593	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		95030.00000	94074	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		0.00000	0	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		108768.00000	107812	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			7.48000	7.46800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77861.00000	76908	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		477.00000	474	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		91603.00000	90651	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		178.00000	175	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		95027.00000	94074	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		137.00000	134	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		98440.00000	97488	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		105.00000	102	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		111974.00000	111023	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		33.00000	32	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.07000	7.05500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		1773.00000	266	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		8020.00000	8204	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		21669.00000	19910	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		67.00000	1	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		1.00000	0	12.67	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 03/05/2007 Bond Future	6.75	Put		35524.00000	37215	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.03000	7.02000		12.56	0.00	314.00
R209 On 02/08/2007 Bond Future	7.00	Call		22494.00000	21682	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		24768.00000	25090	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		38207.00000	37212	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		12694.00000	12833	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11458.00000	10888	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		42937.00000	43501	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.39800	253.62500		0.00	0.00	0.00
TRT1 On 02/08/2007 Index Future			258.86300	259.09300		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,289.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>2,289.00</b>