

Daily MTM Report

Daily summary for 13/02/2007

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			8.07500	8.10500			0.00	0.00
R157 On 15/09/2015 Bond			7.74000	7.77000			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.45000			0.00	0.00
R194 On 28/02/2008 Bond			8.84000	8.81000			0.00	0.00
R196 On 28/02/2009 Bond			8.60000	8.65500			0.00	0.00
R201 On 21/12/2014 Bond			7.73500	7.76500			0.00	0.00
R203 On 15/09/2017 Bond			7.62500	7.65500			0.00	0.00
R204 On 21/12/2018 Bond			7.59000	7.62000			0.00	0.00
R206 On 15/01/2014 Bond			7.75000	7.78000			0.00	0.00
R207 On 15/01/2020 Bond			7.53500	7.56500			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			109.89200		109.96600		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.70050		256.36000		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			213600.00000	217005	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			262.34350		262.00000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			215012.00000	218444	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			12.00000	9	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			275.24600		275.86300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.63400		282.26500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.69100		8.72300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40100		8.43600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91100		7.93600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.08500		9.10800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.43200		8.46600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.32800		8.35600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.26200		8.29200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.19900		8.23000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.36700		9.36300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.30200		9.32900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4459.00000	4394	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			3.00000	3	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.19400		9.23800		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		4285.00000	4182	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		49.00000	53	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.03100	9.08200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4308.00000	4188	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		161.00000	174	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.83200	8.89000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21515.00000	21415	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18126.00000	18167	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79300	8.84000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		6106.00000	5737	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13581.00000	14074	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.65600	8.70500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		9315.00000	8939	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19267.00000	19791	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.40100	8.43700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		916.00000	780	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33687.00000	35034	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.32800	8.36300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2746.00000	2515	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38583.00000	39803	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.20000	8.23100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		133.00000	99	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		51899.00000	54038	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.14900	8.17800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		860.00000	743	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56350.00000	58282	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.73300	8.64400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.90200	8.90800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.22400	9.22800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.06600	9.06600		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.94400	252.71900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.04000	8.07000		3.35	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		17312.00000	16585	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4042.00000	2382	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24574.00000	24381	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2163.00000	1037	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22056.00000	21689	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	8.70	Put		2682.00000	1381	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23304.00000	23025	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2410.00000	1198	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29834.00000	29955	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1381.00000	568	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.98500	8.01500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21793.00000	19346	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7871.00000	4556	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25883.00000	23786	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6284.00000	3319	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26947.00000	24942	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5934.00000	3061	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28025.00000	26114	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5601.00000	2822	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32477.00000	30941	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4431.00000	2026	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.71000	7.74000		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		12001.00000	9350	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		29953.00000	25075	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		31391.00000	29564	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		12295.00000	8241	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		58967.00000	59068	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4150.00000	2024	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		90458.00000	91889	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1195.00000	398	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		71310.00000	72053	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2565.00000	1080	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		74462.00000	75342	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2266.00000	919	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		77633.00000	78641	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1999.00000	780	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.67500	7.70500		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67153.00000	64363	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11187.00000	6222	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78128.00000	76108	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8572.00000	4378	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80935.00000	79102	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		8013.00000	4004	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83765.00000	82114	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		7487.00000	3661	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		95271.00000	94304	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5690.00000	2548	7.20	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			7.38300	7.40300		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105697.00000	105733	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		4719.00000	2220	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125905.00000	126773	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2801.00000	1134	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		136078.00000	137274	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2142.00000	803	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		156390.00000	158084	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1237.00000	396	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		130990.00000	132029	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2451.00000	955	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.33700	7.35900		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		118569.00000	116598	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		12746.00000	7989	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		137183.00000	136095	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9373.00000	5499	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		141886.00000	141003	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8674.00000	5005	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		146601.00000	145916	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8025.00000	4555	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		165536.00000	165568	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5870.00000	3117	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.63800	8.59800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3701.00000	3509	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2519.00000	2639	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6236.00000	5990	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1181.00000	1246	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4881.00000	4660	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1759.00000	1850	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4631.00000	4415	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1896.00000	1992	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5139.00000	4912	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1630.00000	1715	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.37000	8.33000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5830.00000	5691	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3537.00000	3616	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7521.00000	7363	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2510.00000	2571	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6478.00000	6331	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3096.00000	3168	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6817.00000	6665	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2891.00000	2959	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6646.00000	6497	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2993.00000	3062	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			8.47300	8.53500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2832.00000	3330	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3419.00000	2877	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1295.00000	1583	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6086.00000	5335	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5233.00000	5947	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1638.00000	1312	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.34300	8.42200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5247.00000	5881	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4108.00000	3586	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3512.00000	4002	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6030.00000	5365	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7423.00000	8196	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2643.00000	2260	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.66600	7.69600		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49244.00000	49230	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3117.00000	1330	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		59136.00000	59671	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1933.00000	695	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		61657.00000	62309	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1709.00000	588	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		64193.00000	64953	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1509.00000	497	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		74436.00000	75550	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		906.00000	249	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.59900	7.63200		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		56291.00000	54712	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7610.00000	4124	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65242.00000	64257	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5748.00000	2855	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67527.00000	66683	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5353.00000	2600	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69832.00000	69124	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4987.00000	2370	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79183.00000	78977	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3743.00000	1629	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.56600	7.59600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		63722.00000	65840	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		407.00000	333	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		76769.00000	78933	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		132.00000	105	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		80027.00000	82198	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		98.00000	77	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		83279.00000	85455	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		72.00000	56	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		96193.00000	98380	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		19.00000	14	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.50600	7.53900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		68654.00000	70807	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2241.00000	2011	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		80754.00000	82998	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1218.00000	1079	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		83818.00000	86080	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1037.00000	916	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		86891.00000	89169	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		880.00000	775	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		99232.00000	101558	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		441.00000	383	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.53500	7.56500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		72087.00000	74176	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2366.00000	2108	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		85077.00000	87269	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1265.00000	1111	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		88364.00000	90576	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1073.00000	938	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		91660.00000	93889	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		906.00000	789	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		104877.00000	107160	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		446.00000	382	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.48200	7.51400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		79699.00000	81735	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6962.00000	6516	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		91435.00000	93584	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4779.00000	4448	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		94426.00000	96600	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4334.00000	4027	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		97437.00000	99634	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3924.00000	3640	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		109626.00000	111904	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2596.00000	2393	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.67900	7.70900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11723.00000	12499	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		9628.00000	8867	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		19551.00000	20611	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4795.00000	4318	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		29275.00000	30559	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2060.00000	1807	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.60800	7.64200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18029.00000	18957	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12657.00000	11887	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25548.00000	26688	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7880.00000	7322	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34363.00000	35687	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4588.00000	4213	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.48400	7.51400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		74971.00000	77298	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		390.00000	321	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		88899.00000	91269	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		132.00000	106	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		92365.00000	94741	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		99.00000	78	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		95821.00000	98201	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		74.00000	58	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		109506.00000	111897	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		21.00000	16	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.43400	7.46600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		79586.00000	81915	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2044.00000	1834	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		92683.00000	95097	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1100.00000	975	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		95982.00000	98413	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		934.00000	826	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		99285.00000	101730	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		791.00000	697	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		112493.00000	114980	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		393.00000	342	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.65200	253.32200		0.00	0.00	500.00
Total for Derivatives:							0.00	1,347.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

1,347.00