

Daily MTM Report

Daily summary for 15/02/2007

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			7.97000	8.05000			0.00	0.00
R157 On 15/09/2015 Bond			7.66000	7.72500			0.00	0.00
R186 On 21/12/2026 Bond			7.38500	7.43000			0.00	0.00
R194 On 28/02/2008 Bond			8.74500	8.87500			0.00	0.00
R196 On 28/02/2009 Bond			8.46000	8.53000			0.00	0.00
R201 On 21/12/2014 Bond			7.66000	7.72000			0.00	0.00
R203 On 15/09/2017 Bond			7.56000	7.61500			0.00	0.00
R204 On 21/12/2018 Bond			7.52000	7.57500			0.00	0.00
R206 On 15/01/2014 Bond			7.67500	7.73500			0.00	0.00
R207 On 15/01/2020 Bond			7.47500	7.52500			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			110.04700		109.91400		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.57000		256.83050		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			218305.00000	225700	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			263.23000		262.47750		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			219783.00000	227305	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			8.00000	5	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			275.07300		275.10900		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.28100		281.42800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.55800		8.66000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31000		8.39500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81100		7.91100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.96600		9.04300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.32500		8.42000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.23500		8.31900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16700		8.25400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10600		8.19300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.32500		9.37300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.08200		9.23800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4239.00000	3864	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			4.00000	7	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.98000		9.13300		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		4041.00000	3693	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		61.00000	84	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.83700	8.94000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3977.00000	3742	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		201.00000	235	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.64400	8.73400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21266.00000	21124	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18254.00000	18335	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.60100	8.72000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5220.00000	4473	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14896.00000	16337	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.47100	8.58900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8454.00000	7669	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20540.00000	21929	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.26900	8.37600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		688.00000	432	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35990.00000	40166	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.20600	8.30900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2384.00000	1851	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40478.00000	44228	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.10300	8.19000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		86.00000	38	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		54747.00000	60820	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05500	8.14100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		704.00000	458	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		58826.00000	64653	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.63400	8.63900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.87100	8.89800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.17100	9.22200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.03700	9.06600		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.65000	252.98900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.94000	8.01000		3.35	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		17286.00000	19029	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		2150.00000	1708	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25195.00000	27162	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		916.00000	700	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22471.00000	24377	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		1230.00000	952	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23824.00000	25762	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1063.00000	817	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30816.00000	32873	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		495.00000	369	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.87500	7.95500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19951.00000	21660	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4292.00000	3679	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24449.00000	26301	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3113.00000	2642	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25618.00000	27501	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2868.00000	2429	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26802.00000	28714	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2641.00000	2231	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31672.00000	33686	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1888.00000	1580	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.64500	7.69000		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		9789.00000	10972	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		24028.00000	21856	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		30521.00000	32867	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		7711.00000	6702	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		60372.00000	63410	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1841.00000	1524	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		93329.00000	96609	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		351.00000	277	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		73431.00000	76602	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		971.00000	788	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		76734.00000	79930	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		823.00000	665	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		80045.00000	83263	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		697.00000	560	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.60500	7.65500		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		65518.00000	68527	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5925.00000	5293	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77336.00000	80508	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		4154.00000	3685	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80345.00000	83552	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		3796.00000	3362	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83372.00000	86611	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3467.00000	3066	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		95613.00000	98961	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		2405.00000	2113	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			7.34000	7.38400		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105554.00000	110757	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		2168.00000	1769	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		126613.00000	131994	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1100.00000	879	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		137121.00000	142562	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		776.00000	614	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		157941.00000	163459	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		380.00000	295	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		131872.00000	137286	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		925.00000	735	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.29300	7.33800		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116417.00000	121313	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7936.00000	7106	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135923.00000	141045	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5455.00000	4852	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140833.00000	146002	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4962.00000	4407	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		145749.00000	150962	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4514.00000	4002	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		165408.00000	170767	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3084.00000	2717	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.53400	8.68300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3302.00000	3931	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2781.00000	2251	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5719.00000	6568	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1325.00000	1014	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4419.00000	5163	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1959.00000	1543	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4181.00000	4902	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2108.00000	1670	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4665.00000	5431	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1818.00000	1424	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.21400	8.42000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5522.00000	6167	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3721.00000	3239	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7170.00000	7917	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2652.00000	2272	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6152.00000	6839	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3263.00000	2822	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6482.00000	7189	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3049.00000	2629	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6316.00000	7013	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3155.00000	2724	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			8.32500	8.39600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4032.00000	4755	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2286.00000	1814	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2012.00000	2478	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4471.00000	3742	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6906.00000	7851	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		978.00000	729	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.16800	8.24700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4663.00000	5257	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4619.00000	4053	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6718.00000	7454	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3016.00000	2592	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9194.00000	10059	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1852.00000	1557	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.59300	7.65200		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49960.00000	53187	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		1232.00000	959	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		60441.00000	63788	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		637.00000	484	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		63087.00000	66455	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		538.00000	406	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		65737.00000	69124	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		453.00000	340	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		76354.00000	79794	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		224.00000	164	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.52200	7.58300		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		55466.00000	58486	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3951.00000	3427	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65055.00000	68217	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2726.00000	2345	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67490.00000	70682	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2481.00000	2130	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69940.00000	73160	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2259.00000	1936	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		79823.00000	83135	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1548.00000	1316	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.50200	7.55700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		66470.00000	70415	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		305.00000	213	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		79581.00000	83586	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		94.00000	62	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		82848.00000	86862	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		68.00000	45	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		86108.00000	90127	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		50.00000	32	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		99037.00000	103069	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		12.00000	8	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44100	7.49600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71448.00000	75121	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1928.00000	1610	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		83672.00000	87477	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1029.00000	843	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		86760.00000	90590	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		872.00000	711	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		89855.00000	93707	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		737.00000	597	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102260.00000	106177	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		362.00000	288	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.46700	7.52100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		75134.00000	79026	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1968.00000	1612	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		88282.00000	92325	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1026.00000	821	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		91599.00000	95671	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		864.00000	687	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		94922.00000	99019	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		725.00000	573	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		108222.00000	112391	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		346.00000	267	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.41100	7.46600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		82736.00000	86363	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6274.00000	5612	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		94646.00000	98449	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4266.00000	3781	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		97675.00000	101517	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3859.00000	3412	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		100722.00000	104600	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3485.00000	3074	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		113036.00000	117036	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2282.00000	1993	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.60600	7.66500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12839.00000	14572	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8488.00000	7188	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		21088.00000	23356	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4078.00000	3311	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31148.00000	33803	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1678.00000	1299	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.53100	7.59200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19382.00000	21190	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11512.00000	10261	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27215.00000	29392	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7048.00000	6167	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36303.00000	38787	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4028.00000	3454	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.42600	7.47500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		77991.00000	81847	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		293.00000	214	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		91979.00000	95885	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		95.00000	66	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		95453.00000	99366	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		70.00000	48	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		98915.00000	102833	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		52.00000	35	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		112616.00000	116546	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		14.00000	9	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.37400	7.42400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82633.00000	86348	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1757.00000	1484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95846.00000	99677	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		928.00000	771	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		99167.00000	103019	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		785.00000	649	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102490.00000	106361	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		662.00000	544	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		115756.00000	119683	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		323.00000	261	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.49500	253.77700		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