



Daily MTM Report

Daily summary for 08/02/2007

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			8.01500	8.03500			0.00	0.00
R157 On 15/09/2015 Bond			7.66000	7.68000			0.00	0.00
R186 On 21/12/2026 Bond			7.33000	7.35500			0.00	0.00
R194 On 28/02/2008 Bond			8.70500	8.72000			0.00	0.00
R196 On 28/02/2009 Bond			8.52200	8.60000			0.00	0.00
R201 On 21/12/2014 Bond			7.65500	7.68000			0.00	0.00
R203 On 15/09/2017 Bond			7.55000	7.57500			0.00	0.00
R204 On 21/12/2018 Bond			7.51500	7.54500			0.00	0.00
R206 On 15/01/2014 Bond			7.67000	7.69000			0.00	0.00
R207 On 15/01/2020 Bond			7.45500	7.47500			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			110.33800		110.25800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.70800		257.41600		3.89	15.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			224160.00000	227080	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			263.37100		263.07150		3.89	19.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			225723.00000	228717	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			8.00000	7	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			276.25700		276.32000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.61100		8.62900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31800		8.36100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.83300		7.86800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05400		9.05200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.34600		8.38800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.23900		8.27000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16700		8.20900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10400		8.15100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.32100		9.32900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.26500		9.26500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4306.00000	4305	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			5.00000	4	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.16700		9.16700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4125.00000	4124	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	Put		62.00000	61	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.95200	8.95000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4008.00000	4012	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		207.00000	205	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.77100	8.77300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21503.00000	21472	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18402.00000	18378	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.72500	8.73300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5677.00000	5574	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15113.00000	15156	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.57100	8.58700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8705.00000	8563	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20825.00000	20977	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.31800	8.34100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		728.00000	650	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37458.00000	38326	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.24200	8.26900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2324.00000	2165	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		42059.00000	43014	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.10700	8.13900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		80.00000	58	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		58282.00000	60488	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05200	8.08700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		608.00000	508	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62503.00000	64851	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.65700	8.66300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.92800	8.94100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.23900	9.25700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.06500	9.07400		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			254.08600	253.74700		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.95000	7.96000		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		19911.00000	20109	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3215.00000	3101	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27374.00000	27617	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1536.00000	1467	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24790.00000	25020	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		1989.00000	1907	4.15	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		26071.00000	26308	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1751.00000	1675	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32761.00000	33027	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		881.00000	836	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.87000	7.88000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24353.00000	24525	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6517.00000	6398	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28457.00000	28648	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4944.00000	4844	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29527.00000	29723	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4600.00000	4505	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30614.00000	30814	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4276.00000	4185	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35114.00000	35331	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3153.00000	3080	4.15	0.00	0.00
R157 On 03/05/2007 Bond Future			7.63000	7.65000		8.05	20.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		16248.00000	16766	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		27506.00000	26530	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		36474.00000	37408	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		10682.00000	10123	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		64581.00000	65846	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		3068.00000	2840	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		96589.00000	98019	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		630.00000	566	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		77139.00000	78489	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1698.00000	1555	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		80344.00000	81711	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1452.00000	1326	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		83567.00000	84950	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1237.00000	1126	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57500	7.59500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		72661.00000	73781	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8698.00000	8357	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		83730.00000	84926	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		6178.00000	5914	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		86571.00000	87785	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		5652.00000	5405	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		84983.00000	86382	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		709.00000	647	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		101123.00000	102412	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3545.00000	3373	8.05	0.00	0.00
R186 On 03/05/2007 Bond Future			7.28000	7.30500		13.10	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		116734.00000	119626	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3264.00000	2940	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		137299.00000	140324	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1701.00000	1511	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		147633.00000	150706	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1203.00000	1061	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		168224.00000	171363	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		578.00000	502	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		142466.00000	145516	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1433.00000	1269	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.23600	7.26100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		127858.00000	130534	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9558.00000	9022	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		146676.00000	149496	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		6389.00000	5998	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		151443.00000	154295	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		5754.00000	5395	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		156228.00000	159109	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5175.00000	4845	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		175475.00000	178455	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3332.00000	3101	13.10	0.00	0.00
R194 On 03/05/2007 Bond Future			8.46900	8.48400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4312.00000	4365	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2242.00000	2178	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6985.00000	7062	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1041.00000	1001	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5568.00000	5633	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1558.00000	1506	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5303.00000	5366	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1681.00000	1626	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5839.00000	5906	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1442.00000	1392	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.19100	8.21500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6268.00000	6334	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3345.00000	3280	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8009.00000	8087	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2368.00000	2316	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6936.00000	7008	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2925.00000	2865	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7285.00000	7359	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2730.00000	2672	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7109.00000	7182	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2826.00000	2768	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			8.38600	8.47200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3455.00000	4245	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2985.00000	2331	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1692.00000	2188	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5427.00000	4478	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6056.00000	7124	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1404.00000	1027	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.26600	8.36800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3918.00000	4606	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5647.00000	4841	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5752.00000	6622	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3822.00000	3199	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8015.00000	9057	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2446.00000	1994	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.58200	7.60700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		53722.00000	55004	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2326.00000	2122	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		63766.00000	65125	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1294.00000	1167	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		66325.00000	67699	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1108.00000	996	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		68898.00000	70286	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		946.00000	847	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		79284.00000	80713	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		485.00000	429	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.51700	7.54400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		59805.00000	61059	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6026.00000	5709	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		68801.00000	70131	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4208.00000	3968	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		71106.00000	72452	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		3833.00000	3609	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		73429.00000	74792	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3485.00000	3277	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		82886.00000	84305	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2346.00000	2195	8.20	0.00	0.00
R203 On 03/05/2007 Bond Future			7.48700	7.51200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		69778.00000	71569	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		312.00000	262	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		82889.00000	84711	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		101.00000	82	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		86156.00000	87982	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		75.00000	61	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		89414.00000	91244	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		55.00000	44	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		102341.00000	104178	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		15.00000	11	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.43100	7.45700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74211.00000	75942	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1863.00000	1703	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		86473.00000	88269	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1002.00000	907	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89567.00000	91375	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		851.00000	768	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92667.00000	94486	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		721.00000	649	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		105084.00000	106936	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		358.00000	319	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.45700	7.48700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		77947.00000	80084	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2109.00000	1881	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		91062.00000	93290	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1134.00000	997	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		94371.00000	96616	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		963.00000	843	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		97685.00000	99946	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		815.00000	711	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		110953.00000	113261	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		405.00000	348	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.40600	7.43700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		85036.00000	87059	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6315.00000	5917	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		96961.00000	99087	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4323.00000	4028	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		99993.00000	102141	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3918.00000	3645	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		103041.00000	105210	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3545.00000	3293	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		115353.00000	117595	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2340.00000	2161	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.59500	7.61400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		14833.00000	15369	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7860.00000	7418	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		23436.00000	24144	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3804.00000	3533	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		33686.00000	34524	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1594.00000	1453	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.52700	7.54800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21007.00000	21613	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10931.00000	10483	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29063.00000	29797	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6691.00000	6370	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		38310.00000	39152	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3831.00000	3618	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.40100	7.42100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		82327.00000	83900	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		291.00000	252	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		96320.00000	97917	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		98.00000	83	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		99794.00000	101395	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		74.00000	62	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		103256.00000	104860	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		55.00000	46	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		116955.00000	118565	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		16.00000	13	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.35300	7.37300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86587.00000	88071	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1642.00000	1525	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		99859.00000	101391	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		872.00000	803	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		103189.00000	104731	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		739.00000	679	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106521.00000	108070	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		624.00000	572	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119809.00000	121382	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		307.00000	279	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.65100	254.36300		0.00	0.00	500.00
Total for Derivatives:							54.00	1,347.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							54.00	1,347.00
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