

Daily MTM Report

Daily summary for 12/02/2007

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			8.10500	8.02500			0.00	0.00
R157 On 15/09/2015 Bond			7.77000	7.67000			0.00	0.00
R186 On 21/12/2026 Bond			7.45000	7.34500			0.00	0.00
R194 On 28/02/2008 Bond			8.81000	8.75500			0.00	0.00
R196 On 28/02/2009 Bond			8.65500	8.60000			0.00	0.00
R201 On 21/12/2014 Bond			7.76500	7.66500			0.00	0.00
R203 On 15/09/2017 Bond			7.65500	7.56000			0.00	0.00
R204 On 21/12/2018 Bond			7.62000	7.52500			0.00	0.00
R206 On 15/01/2014 Bond			7.78000	7.68000			0.00	0.00
R207 On 15/01/2020 Bond			7.56500	7.46500			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			109.96600		110.29700			2.00	10.00
GOVI On 03/05/2007 jGovi			256.36000		257.58000		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			225800.00000	213600	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			262.00000		263.24100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			227417.00000	215012	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			7.00000	12	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			275.86300		275.92900		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			282.26500		275.92900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72300		8.62700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.43600		8.32600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.93600		7.82400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.10800		9.07100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46600		8.35100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35600		8.24200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29200		8.17100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.23000		8.10700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.36300		9.35000		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.32900		9.29000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4365.00000	4459	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			4.00000	3	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.23800		9.18900		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		4174.00000	4285	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		57.00000	49	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.08200	8.97400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4061.00000	4308	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		196.00000	161	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.89000	8.79900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21481.00000	21515	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18317.00000	18126	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.84000	8.74700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5659.00000	6106	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14838.00000	13581	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70500	8.59500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8683.00000	9315	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20655.00000	19267	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.43700	8.33000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		663.00000	916	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37838.00000	33687	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36300	8.25500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2210.00000	2746	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		42517.00000	38583	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.23100	8.11000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		57.00000	133	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		60260.00000	51899	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.17800	8.05400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		506.00000	860	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64690.00000	56350	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.64400	8.65500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.90800	8.93200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.22800	9.25500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.06600	9.07500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.71900	253.92700		0.00	18.00	15.00
R153 On 03/05/2007 Bond Future			8.07000	7.95000		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		20236.00000	17312	4.25	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3228.00000	4042	4.25	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27848.00000	24574	4.37	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1699.00000	2163	4.37	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25230.00000	22056	4.33	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		2117.00000	2682	4.33	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		26530.00000	23304	4.35	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1898.00000	2410	4.35	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		33267.00000	29834	4.45	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1075.00000	1381	4.45	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01500	7.87000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24775.00000	21793	4.25	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6648.00000	7871	4.25	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29080.00000	25883	4.33	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5276.00000	6284	4.33	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30193.00000	26947	4.35	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4975.00000	5934	4.35	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31318.00000	28025	4.37	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4690.00000	5601	4.37	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35942.00000	32477	4.45	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3690.00000	4431	4.45	0.00	0.00
R157 On 03/05/2007 Bond Future			7.74000	7.64000		8.05	20.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		15289.00000	12001	7.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		25800.00000	29953	7.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		36773.00000	31391	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		10235.00000	12295	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65634.00000	58967	8.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		3375.00000	4150	8.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		97667.00000	90458	8.85	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		961.00000	1195	8.85	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78261.00000	71310	8.61	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2073.00000	2565	8.61	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81468.00000	74462	8.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1829.00000	2266	8.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		84689.00000	77633	8.69	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1612.00000	1999	8.69	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70500	7.58500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		74202.00000	67153	8.45	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		9509.00000	11187	8.45	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		85533.00000	78128	8.61	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7251.00000	8572	8.61	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		88419.00000	80935	8.65	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6770.00000	8013	8.65	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		91324.00000	83765	8.69	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		6319.00000	7487	8.69	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		103091.00000	95271	8.85	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4783.00000	5690	8.85	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			7.40300	7.29500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		118417.00000	105697	13.76	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3661.00000	4719	13.76	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		139038.00000	125905	14.02	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2156.00000	2801	14.02	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		149358.00000	136078	14.16	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1644.00000	2142	14.16	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		169876.00000	156390	14.42	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		946.00000	1237	14.42	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		144201.00000	130990	14.09	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1884.00000	2451	14.09	0.00	0.00
R186 On 02/08/2007 Bond Future			7.35900	7.25000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		130433.00000	118569	13.81	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10721.00000	12746	13.81	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		149543.00000	137183	14.09	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		7844.00000	9373	14.09	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		154351.00000	141886	14.16	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		7251.00000	8674	14.16	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		159166.00000	146601	14.23	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		6701.00000	8025	14.23	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		178437.00000	165536	14.51	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		4882.00000	5870	14.51	0.00	0.00
R194 On 03/05/2007 Bond Future			8.59800	8.52500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4085.00000	3701	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2334.00000	2519	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6710.00000	6236	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1086.00000	1181	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5314.00000	4881	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1624.00000	1759	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5054.00000	4631	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1752.00000	1896	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5581.00000	5139	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1503.00000	1630	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.33000	8.24900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6130.00000	5830	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3394.00000	3537	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7857.00000	7521	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2403.00000	2510	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6793.00000	6478	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2968.00000	3096	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7139.00000	6817	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2770.00000	2891	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6965.00000	6646	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2868.00000	2993	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			8.53500	8.47100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3425.00000	2832	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2939.00000	3419	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1663.00000	1295	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5381.00000	6086	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6036.00000	5233	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1367.00000	1638	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.42200	8.35700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3963.00000	3512	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5531.00000	6030	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5817.00000	5247	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3727.00000	4108	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8101.00000	7423	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2371.00000	2643	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.69600	7.59200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		54804.00000	49244	8.59	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2516.00000	3117	8.59	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		64914.00000	59136	8.75	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1551.00000	1933	8.75	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		67478.00000	61657	8.79	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1370.00000	1709	8.79	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		70052.00000	64193	8.83	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1208.00000	1509	8.83	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		80413.00000	74436	8.99	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		724.00000	906	8.99	0.00	0.00
R201 On 02/08/2007 Bond Future			7.63200	7.52500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		61440.00000	56291	8.62	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6556.00000	7610	8.62	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		70629.00000	65242	8.78	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4931.00000	5748	8.78	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		72966.00000	67527	8.82	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		4588.00000	5353	8.82	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		75319.00000	69832	8.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4270.00000	4987	8.86	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		84839.00000	79183	9.03	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3194.00000	3743	9.03	0.00	0.00
R203 On 03/05/2007 Bond Future			7.59600	7.49700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		70836.00000	63722	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		266.00000	407	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		83975.00000	76769	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		83.00000	132	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		87246.00000	80027	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		61.00000	98	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		90508.00000	83279	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		44.00000	72	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		103441.00000	96193	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		11.00000	19	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.53900	7.43900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		75380.00000	68654	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1724.00000	2241	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87697.00000	80754	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		918.00000	1218	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		90802.00000	83818	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		777.00000	1037	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93911.00000	86891	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		656.00000	880	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106357.00000	99232	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		322.00000	441	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.56500	7.46700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		79305.00000	72087	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1891.00000	2366	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		92504.00000	85077	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1000.00000	1265	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		95829.00000	88364	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		845.00000	1073	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		99158.00000	91660	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		712.00000	906	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		112470.00000	104877	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		347.00000	446	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.51400	7.41500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		86402.00000	79699	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5964.00000	6962	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		98414.00000	91435	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4059.00000	4779	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		101465.00000	94426	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3672.00000	4334	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		104531.00000	97437	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3318.00000	3924	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		116907.00000	109626	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2176.00000	2596	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.70900	7.60400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15021.00000	11723	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7533.00000	9628	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		23735.00000	19551	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3587.00000	4795	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		34080.00000	29275	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1473.00000	2060	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.64200	7.53400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21353.00000	18029	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10575.00000	12657	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29502.00000	25548	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6427.00000	7880	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		38833.00000	34363	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3650.00000	4588	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.51400	7.41100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		83097.00000	74971	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		255.00000	390	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		97111.00000	88899	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		84.00000	132	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		100589.00000	92365	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		62.00000	99	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		104053.00000	95821	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		46.00000	74	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		117758.00000	109506	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		13.00000	21	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.46600	7.36200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		87373.00000	79586	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1547.00000	2044	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		100682.00000	92683	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		815.00000	1100	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		104020.00000	95982	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		689.00000	934	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		107357.00000	99285	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		580.00000	791	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		120665.00000	112493	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		283.00000	393	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.32200	254.52500		0.00	55.00	500.00
Total for Derivatives:							95.00	1,347.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

95.00

1,347.00