



Daily MTM Report

Daily summary for 07/03/2007

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			8.02000	8.05000			0.00	0.00
R157 On 15/09/2015 Bond			7.66000	7.69000			0.00	0.00
R186 On 21/12/2026 Bond			7.44500	7.48000			0.00	0.00
R194 On 28/02/2008 Bond			8.92500	8.95700			0.00	0.00
R196 On 28/02/2009 Bond			8.43500	8.48000			0.00	0.00
R201 On 21/12/2014 Bond			7.71000	7.74500			0.00	0.00
R203 On 15/09/2017 Bond			7.58000	7.60500			0.00	0.00
R204 On 21/12/2018 Bond			7.56500	7.59500			0.00	0.00
R206 On 15/01/2014 Bond			7.71000	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.48500	7.51000			0.00	0.00
R209 On 31/03/2036 Bond			7.13000	7.17000			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			110.00000	109.91000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.86850	256.31400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		213140.00000	218685	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			262.40600	262.05900		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		215594.00000	219063	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		4.00000	3	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.92000	273.90900		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.19200	280.18200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65700	8.68900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.32500	8.36200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81200	7.85900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.92975	8.96039		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35600	8.39700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.23700	8.27200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16300	8.20600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10200	8.14900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.08300	9.08300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.17700	9.17400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4081.00000	4089	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1.00000	1	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13600	9.16000		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		4088.00000	4031	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		42.00000	43	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.06500	9.09000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4302.00000	4242	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		135.00000	140	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92900	8.95300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20978.00000	20920	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17444.00000	17443	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81500	8.83600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4768.00000	4571	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12319.00000	12506	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69100	8.71700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8524.00000	8306	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18256.00000	18515	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.35800	8.40400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		386.00000	294	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34505.00000	36299	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.28900	8.33700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2085.00000	1829	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38981.00000	40702	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11200	8.14900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		16.00000	9	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57444.00000	60034	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.06000	8.09900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		411.00000	327	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61374.00000	64040	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70000	8.70300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.82800	8.83200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.02800	9.03500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.11800	252.73900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.01000	8.04000		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		15829.00000	16563	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1626.00000	1426	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23919.00000	24766	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		575.00000	488	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21132.00000	21950	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		825.00000	708	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	8.75	Call		22517.00000	23350	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		690.00000	589	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29654.00000	30543	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		268.00000	222	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.93000	7.96000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19328.00000	19953	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3814.00000	3569	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23880.00000	24564	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2688.00000	2502	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25063.00000	25760	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2458.00000	2285	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26263.00000	26972	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2246.00000	2085	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31194.00000	31945	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1555.00000	1436	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.64500	7.67500		6.65	0.00	484.00
R157 On 03/05/2007 Bond Future	7.50	Call		8147.00000	8858	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		21268.00000	19742	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		29419.00000	31023	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5491.00000	4859	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		60569.00000	62656	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		921.00000	770	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		94205.00000	96419	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		111.00000	87	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		73985.00000	76147	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		408.00000	333	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		77358.00000	79533	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		331.00000	268	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		80733.00000	82918	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		267.00000	215	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.60500	7.63500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		65788.00000	67614	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4740.00000	4381	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77840.00000	79765	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3203.00000	2943	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80903.00000	82850	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2899.00000	2660	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83982.00000	85948	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2623.00000	2404	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96411.00000	98442	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1749.00000	1594	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.41700	7.45100		10.93	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		96402.00000	100414	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1479.00000	1206	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		117694.00000	121846	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		645.00000	512	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		128301.00000	132495	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		419.00000	329	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		149270.00000	153514	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		172.00000	132	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		123005.00000	127180	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		521.00000	411	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37100	7.40600		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		107572.00000	111296	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7672.00000	6989	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		127016.00000	130935	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5129.00000	4641	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		131921.00000	135881	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4632.00000	4185	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		136835.00000	140832	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4182.00000	3772	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		156512.00000	160632	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2769.00000	2482	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.35600	8.40300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3550.00000	4019	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1921.00000	1600	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1570.00000	1843	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4146.00000	3628	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6510.00000	7149	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		699.00000	547	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.19900	8.25100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4351.00000	4729	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4365.00000	3981	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6413.00000	6892	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2769.00000	2486	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8922.00000	9492	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1639.00000	1445	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.66900	7.70300		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46512.00000	48378	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		797.00000	656	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		57144.00000	59082	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		354.00000	284	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		59822.00000	61771	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		286.00000	228	7.17	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/05/2007 Bond Future	8.80	Call		62502.00000	64462	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		231.00000	183	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		73212.00000	75198	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		96.00000	74	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.60000	7.63500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52181.00000	53884	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3674.00000	3353	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61781.00000	63575	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2460.00000	2231	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64223.00000	66036	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2222.00000	2011	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66679.00000	68510	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2007.00000	1814	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		76597.00000	78485	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1330.00000	1194	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.54300	7.56700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		65551.00000	67283	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		117.00000	92	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		78781.00000	80532	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		26.00000	20	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		82066.00000	83819	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		18.00000	13	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		85338.00000	87092	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		12.00000	8	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		98295.00000	100052	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		2.00000	1	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.48200	7.50600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		70329.00000	71929	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1533.00000	1395	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		82691.00000	84351	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		771.00000	694	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		85807.00000	87478	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		643.00000	577	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		88929.00000	90610	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		534.00000	478	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		101419.00000	103128	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		244.00000	216	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.53200	7.56100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		71228.00000	73327	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1194.00000	1024	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		84661.00000	86843	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		537.00000	450	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.75	Call		88038.00000	90234	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		434.00000	361	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		91415.00000	93624	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		349.00000	289	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		104883.00000	107125	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		139.00000	112	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.47700	7.50700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78916.00000	80862	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5636.00000	5255	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		90920.00000	92972	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3723.00000	3448	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		93976.00000	96051	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3342.00000	3089	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		97049.00000	99145	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2994.00000	2763	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		109466.00000	111634	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1894.00000	1735	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.66700	7.70200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10343.00000	11276	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7889.00000	7028	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18510.00000	19822	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3396.00000	2914	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		28759.00000	30340	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1186.00000	973	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.59400	7.62900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17399.00000	18374	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11379.00000	10604	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		25109.00000	26315	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6792.00000	6249	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34175.00000	35576	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3750.00000	3401	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.45400	7.47800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		77560.00000	79462	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		102.00000	80	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		91668.00000	93586	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		24.00000	18	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		95159.00000	97079	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16.00000	12	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		98634.00000	100556	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		11.00000	8	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		112364.00000	114287	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2.00000	1	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future			7.40200	7.42600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82053.00000	83840	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1336.00000	1212	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95421.00000	97264	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		662.00000	594	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		98774.00000	100627	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		551.00000	492	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102125.00000	103987	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		456.00000	406	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		115480.00000	117367	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		206.00000	182	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.09500	7.14500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		24318.00000	27707	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		12791.00000	10605	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		4014.00000	4938	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		49611.00000	44960	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		11239.00000	13278	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		27559.00000	24024	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.06000	7.11000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		23779.00000	26281	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		36175.00000	33076	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		37459.00000	40802	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		22069.00000	19810	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		13700.00000	15388	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		55301.00000	51389	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.81900	253.48500		0.00	0.00	500.00
Total for Derivatives:							0.00	1,711.00
Grand Total:							0.00	1,711.00