



Daily MTM Report

Daily summary for 08/03/2007

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			7.97500	8.02000			0.00	0.00
R157 On 15/09/2015 Bond			7.62000	7.66000			0.00	0.00
R186 On 21/12/2026 Bond			7.40500	7.44500			0.00	0.00
R194 On 28/02/2008 Bond			8.91100	8.92500			0.00	0.00
R196 On 28/02/2009 Bond			8.40000	8.43500			0.00	0.00
R201 On 21/12/2014 Bond			7.67000	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.54000	7.58000			0.00	0.00
R204 On 21/12/2018 Bond			7.53000	7.56500			0.00	0.00
R206 On 15/01/2014 Bond			7.66500	7.71000			0.00	0.00
R207 On 15/01/2020 Bond			7.45000	7.48500			0.00	0.00
R209 On 31/03/2036 Bond			7.09000	7.13000			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			110.18300	110.00000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.41400	256.86850		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		218685.00000	224140	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			262.96300	262.40600		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		219063.00000	224632	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3.00000	2	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.91100	273.92000		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.17400	280.19200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.62100	8.65700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28900	8.32500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79900	7.81200		0.00	0.00	0.00
J194 On 08/03/2007 jSwap			8.91680	8.92975		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.31800	8.35600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.20300	8.23700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13800	8.16300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08300	8.10200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.08800	9.08300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.16100	9.17700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4089.00000	4050	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			9.12300	9.13600		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		4031.00000	4000	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		43.00000	44	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04800	9.06500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4242.00000	4201	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		140.00000	143	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92400	8.92900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20920.00000	20884	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17443.00000	17422	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.78900	8.81500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4571.00000	4347	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12506.00000	12758	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.66100	8.69100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8306.00000	8064	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18515.00000	18823	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.31300	8.35800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		294.00000	222	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36299.00000	38076	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.24300	8.28900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1829.00000	1605	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40702.00000	42378	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.07300	8.11200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9.00000	5	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		60034.00000	62783	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.02200	8.06000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		327.00000	259	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64040.00000	66675	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69800	8.70000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.82500	8.82800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.02500	9.02800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.65800	253.11800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.96000	8.01000		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		16563.00000	17848	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1426.00000	1152	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24766.00000	26214	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		488.00000	376	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21950.00000	23355	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		708.00000	555	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		23350.00000	24778	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		589.00000	458	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30543.00000	32046	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		222.00000	166	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.88000	7.93000		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19953.00000	21038	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3569.00000	3202	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24564.00000	25740	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2502.00000	2227	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25760.00000	26957	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2285.00000	2030	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26972.00000	28187	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2085.00000	1848	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31945.00000	33224	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1436.00000	1263	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.60500	7.64500		6.65	0.00	484.00
R157 On 03/05/2007 Bond Future	7.50	Call		8858.00000	9927	6.25	15.00	75.00
R157 On 03/05/2007 Bond Future	7.50	Put		19742.00000	17820	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		31023.00000	33277	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4859.00000	4122	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		62656.00000	65485	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		770.00000	609	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		96419.00000	99387	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		87.00000	64	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		76147.00000	79061	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		333.00000	256	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		79533.00000	82460	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		268.00000	205	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		82918.00000	85857	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		215.00000	163	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.56500	7.60500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		67614.00000	70102	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4381.00000	3947	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		79765.00000	82377	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2943.00000	2633	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		82850.00000	85487	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2660.00000	2376	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		85948.00000	88609	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2404.00000	2143	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		98442.00000	101181	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1594.00000	1411	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.37700	7.41700		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		100414.00000	105221	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1206.00000	945	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		121846.00000	126791	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		512.00000	390	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132495.00000	137480	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		329.00000	246	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		153514.00000	158546	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		132.00000	96	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127180.00000	132147	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		411.00000	310	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.33000	7.37100		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111296.00000	115755	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6989.00000	6258	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		130935.00000	135609	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4641.00000	4125	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135881.00000	140598	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4185.00000	3712	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		140832.00000	145590	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3772.00000	3340	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160632.00000	165522	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2482.00000	2182	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.31900	8.35600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1843.00000	2077	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3628.00000	3240	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4019.00000	4410	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1600.00000	1368	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7149.00000	7667	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		547.00000	444	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.15600	8.19900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4729.00000	5056	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3981.00000	3676	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6892.00000	7302	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2486.00000	2264	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9492.00000	9974	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1445.00000	1296	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.62800	7.66900		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		48378.00000	50667	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		656.00000	517	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		59082.00000	61443	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		284.00000	217	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		61771.00000	64144	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		228.00000	173	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		64462.00000	66844	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		183.00000	138	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		75198.00000	77606	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		74.00000	54	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.55800	7.60000		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53884.00000	55969	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3353.00000	3003	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63575.00000	65762	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2231.00000	1983	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		66036.00000	68244	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2011.00000	1784	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		68510.00000	70738	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1814.00000	1607	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78485.00000	80777	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1194.00000	1051	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.50300	7.54300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		67283.00000	70192	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		92.00000	63	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		80532.00000	83463	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		20.00000	13	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		83819.00000	86751	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		13.00000	8	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		87092.00000	90027	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		8.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		100052.00000	102989	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44000	7.48200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71929.00000	74775	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1395.00000	1191	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84351.00000	87289	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		694.00000	582	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87478.00000	90433	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		577.00000	481	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90610.00000	93579	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		478.00000	397	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		103128.00000	106138	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		216.00000	176	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.49700	7.53200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		73327.00000	75903	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1024.00000	852	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		86843.00000	89505	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		450.00000	364	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		90234.00000	92911	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		361.00000	290	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		93624.00000	96313	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		289.00000	231	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107125.00000	109848	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		112.00000	87	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.44100	7.47700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		80862.00000	83241	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5255.00000	4832	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		92972.00000	95472	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3448.00000	3146	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96051.00000	98576	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3089.00000	2813	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99145.00000	101694	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2763.00000	2511	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111634.00000	114265	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1735.00000	1564	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.62200	7.66700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11276.00000	12585	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7028.00000	6025	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		19822.00000	21601	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2914.00000	2381	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		30340.00000	32431	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		973.00000	751	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.54600	7.59400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18374.00000	19787	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10604.00000	9611	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		26315.00000	28039	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6249.00000	5566	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35576.00000	37553	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3401.00000	2973	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.41800	7.45400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		79462.00000	82334	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		80.00000	57	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		93586.00000	96475	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		18.00000	12	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		97079.00000	99970	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		12.00000	8	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		100556.00000	103448	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		8.00000	5	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		114287.00000	117182	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1.00000	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			7.36500	7.40200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		83840.00000	86633	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1212.00000	1048	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97264.00000	100132	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		594.00000	505	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100627.00000	103508	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		492.00000	417	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		103987.00000	106880	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		406.00000	343	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117367.00000	120292	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		182.00000	150	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.06500	7.09500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		13278.00000	14573	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		24024.00000	21948	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		27707.00000	29828	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		10605.00000	9355	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		4938.00000	5530	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		44960.00000	42181	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.03000	7.06000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		26281.00000	27836	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		33076.00000	31244	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		40802.00000	42867	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		19810.00000	18488	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		15388.00000	16444	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		51389.00000	49057	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.35600	253.81900		0.00	0.00	500.00
Total for Derivatives:							15.00	1,726.00
Grand Total:							15.00	1,726.00