

Daily MTM Report

Daily summary for 02/02/2007

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			8.06000	8.05500			0.00	0.00
R157 On 15/09/2015 Bond			7.69000	7.70500			0.00	0.00
R186 On 21/12/2026 Bond			7.37500	7.39500			0.00	0.00
R194 On 28/02/2008 Bond			8.72000	8.68000			0.00	0.00
R196 On 28/02/2009 Bond			8.55000	8.58500			0.00	0.00
R201 On 21/12/2014 Bond			7.69500	7.70500			0.00	0.00
R203 On 15/09/2017 Bond			7.59000	7.61000			0.00	0.00
R204 On 21/12/2018 Bond			7.55000	7.56500			0.00	0.00
R206 On 15/01/2014 Bond			7.73700	7.74300			0.00	0.00
R207 On 15/01/2020 Bond			7.48500	7.50500			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			110.24000	110.20100		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.27500	257.02800		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		220280.00000	222750	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			262.92400	262.67200		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		221732.00000	224250	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		12.00000	10	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			276.85600	276.71200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.63300	8.64300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36100	8.38700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.87500	7.90500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04500	9.03800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38700	8.41100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27200	8.30500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.21000	8.23900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.15100	8.17800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.32900	9.32500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.25700	9.21600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4190.00000	4288	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		7.00000	6	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.15100	9.13700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4062.00000	4093	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		71.00000	68	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.93100	8.94600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4007.00000	3972	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		216.00000	219	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.75500	8.76000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21651.00000	21617	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18579.00000	18558	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.72400	8.72500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5937.00000	5880	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15521.00000	15481	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.58200	8.58900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8940.00000	8857	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21024.00000	21070	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.35600	8.37200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		940.00000	869	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36407.00000	36988	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.28500	8.30700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2664.00000	2518	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40841.00000	41598	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14200	8.17900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		140.00000	102	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55550.00000	58079	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.08900	8.12800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		798.00000	661	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59806.00000	62395	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.68800	8.69400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.98900	8.99600		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.30800	9.31500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.09100	9.09500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.39600	253.14700		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.99000	7.92500		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		20999.00000	19414	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3210.00000	3654	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		28496.00000	26716	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1566.00000	1814	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25906.00000	24182	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		2012.00000	2317	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		27191.00000	25438	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1778.00000	2053	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		33887.00000	32016	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		915.00000	1072	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.82100	7.82000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25793.00000	25740	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6212.00000	6188	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29972.00000	29920	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4713.00000	4690	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31058.00000	31007	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4386.00000	4364	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32161.00000	32110	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4077.00000	4056	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36715.00000	36667	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3009.00000	2990	4.15	0.00	0.00
R157 On 03/05/2007 Bond Future			7.66000	7.62600		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		0.00000	16539	8.05	60.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		0.00000	28542	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		0.00000	36507	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		0.00000	11462	8.05	60.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		66528.00000	64235	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		3223.00000	3469	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98456.00000	95979	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		704.00000	766	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		79057.00000	76666	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1823.00000	1972	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		82253.00000	79844	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1569.00000	1698	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85468.00000	83042	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1345.00000	1458	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.54400	7.56300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		74913.00000	75983	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8611.00000	8291	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		86030.00000	87172	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		6140.00000	5891	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		88881.00000	90039	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		5623.00000	5391	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87303.00000	88637	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		690.00000	634	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		103465.00000	104693	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3549.00000	3386	8.05	0.00	0.00
R186 On 03/05/2007 Bond Future			7.32300	7.34300		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		112783.00000	115018	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		4177.00000	3855	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		133006.00000	135365	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2274.00000	2076	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		143211.00000	145616	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1647.00000	1495	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		163612.00000	166083	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		831.00000	745	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		138106.00000	140489	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1939.00000	1764	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.28000	7.30200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		123902.00000	126190	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10843.00000	10323	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142405.00000	144827	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		7359.00000	6973	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		147102.00000	149554	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6654.00000	6298	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		151820.00000	154300	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		6008.00000	5679	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		170836.00000	173410	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3934.00000	3700	13.10	0.00	0.00
R194 On 03/05/2007 Bond Future			8.47400	9.59600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		2099.00000	7115	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4765.00000	1093	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		987.00000	4448	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		7525.00000	2300	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		1466.00000	5703	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		6066.00000	1615	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		1359.00000	5438	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		6345.00000	1738	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		1580.00000	5973	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5792.00000	1498	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.20700	9.68800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		3625.00000	8097	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5994.00000	2413	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		2608.00000	6358	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		7694.00000	3391	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		2987.00000	7026	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6985.00000	2971	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		3191.00000	7374	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6645.00000	2776	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		3088.00000	7199	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6814.00000	2872	1.60	0.00	0.00

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R196 On 03/05/2007 Bond Future			8.40900	8.45000		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3763.00000	4129	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2924.00000	2601	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1917.00000	2148	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5283.00000	4825	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6417.00000	6913	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1396.00000	1203	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.29700	8.35400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4089.00000	4465	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5613.00000	5154	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5947.00000	6423	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3813.00000	3455	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8226.00000	8798	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2452.00000	2189	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.61900	7.62900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		52862.00000	53334	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2771.00000	2650	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		62762.00000	63274	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1595.00000	1515	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		65290.00000	65811	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1379.00000	1307	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		67835.00000	68364	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1188.00000	1124	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		78127.00000	78681	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		635.00000	596	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.55600	7.57000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		58845.00000	59461	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6575.00000	6379	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		67726.00000	68387	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4644.00000	4491	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		70005.00000	70675	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		4241.00000	4099	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		72303.00000	72983	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3869.00000	3736	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		81667.00000	82381	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2638.00000	2539	8.20	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52400	7.54500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		67498.00000	68980	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		454.00000	395	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		80525.00000	82042	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		159.00000	136	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		83779.00000	85302	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		120.00000	102	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		87028.00000	88554	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		90.00000	76	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		99930.00000	101466	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		27.00000	22	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.47000	7.49300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		71949.00000	73453	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2212.00000	2049	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84080.00000	85647	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1220.00000	1120	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87148.00000	88728	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1043.00000	956	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90225.00000	91815	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		889.00000	813	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102570.00000	104194	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		455.00000	412	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.48900	7.50400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		77032.00000	78056	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2531.00000	2375	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		90001.00000	91082	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1410.00000	1311	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		93279.00000	94372	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1209.00000	1122	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		96566.00000	97668	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1033.00000	956	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		109745.00000	110880	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		535.00000	490	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.44000	7.45700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		84031.00000	85100	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6869.00000	6614	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		95835.00000	96966	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4756.00000	4562	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		98839.00000	99984	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4322.00000	4143	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		101860.00000	103018	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3923.00000	3756	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		114077.00000	115281	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2623.00000	2502	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.65900	7.66500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13671.00000	13784	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		9320.00000	9126	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		21777.00000	21951	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4767.00000	4633	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31608.00000	31837	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2138.00000	2059	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.59600	7.60500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19561.00000	19781	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12341.00000	12111	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27253.00000	27531	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7737.00000	7564	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36176.00000	36506	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4552.00000	4432	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.42800	7.44900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		80200.00000	81835	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		417.00000	363	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		94121.00000	95787	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		152.00000	129	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		97584.00000	99255	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		116.00000	98	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		101037.00000	102712	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		88.00000	74	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		114714.00000	116398	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		27.00000	23	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.38100	7.40400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84406.00000	86093	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1937.00000	1788	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		97565.00000	99311	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1054.00000	965	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		100873.00000	102632	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		898.00000	821	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104185.00000	105953	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		763.00000	696	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117412.00000	119211	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		386.00000	348	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.21700	253.97500		0.00	0.00	500.00
Total for Derivatives:							120.00	1,522.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

120.00

1,522.00