

Daily MTM Report

Daily summary for 27/02/2007

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			7.94000	7.89000			0.00	0.00
R157 On 15/09/2015 Bond			7.60500	7.57500			0.00	0.00
R186 On 21/12/2026 Bond			7.37000	7.31500			0.00	0.00
R194 On 28/02/2008 Bond			8.48600	8.50400			0.00	0.00
R196 On 28/02/2009 Bond			8.25500	8.25500			0.00	0.00
R201 On 21/12/2014 Bond			7.64000	7.59500			0.00	0.00
R203 On 15/09/2017 Bond			7.51500	7.48000			0.00	0.00
R204 On 21/12/2018 Bond			7.49000	7.46000			0.00	0.00
R206 On 15/01/2014 Bond			7.65000	7.61500			0.00	0.00
R207 On 15/01/2020 Bond			7.43000	7.40000			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			110.41200		110.50800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.96300		258.49100		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			234910.00000	229630	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			263.51400		264.05700		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			235572.00000	230143	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			2.00000	3	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.52800		273.54000		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.80000		279.92100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65000		8.58200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33100		8.27400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.83100		7.78000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.01000		8.98700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36100		8.30100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.24400		8.18800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17400		8.12100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.11500		8.06400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.07900		9.07500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19300		9.16300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4056.00000	4128	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			2.00000	2	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14600		9.11400		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		3988.00000	4061	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		53.00000	48	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01900	8.94700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3977.00000	4143	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		183.00000	161	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.85300	8.79100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21001.00000	21052	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17857.00000	17755	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.77200	8.70800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4474.00000	4799	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14370.00000	13522	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.65300	8.57800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7921.00000	8373	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20208.00000	19281	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.35600	8.28200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		305.00000	412	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		39457.00000	36510	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.28600	8.20900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1656.00000	1984	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		43859.00000	40995	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11800	8.05700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		11.00000	20	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		63946.00000	59642	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.06600	8.00500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		291.00000	394	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		67942.00000	63705	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61200	8.61200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73100	8.73200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89000	8.89200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.85300	8.85200		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			254.31400	254.67400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.91000	7.86000		3.35	483.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		20852.00000	19463	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1030.00000	1205	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		29327.00000	27830	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		363.00000	431	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		26447.00000	24977	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	8.70	Put		520.00000	615	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		27882.00000	26398	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		435.00000	516	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		35177.00000	33647	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		172.00000	205	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.81500	7.77400		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23706.00000	22732	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2784.00000	3005	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28544.00000	27510	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1945.00000	2105	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29787.00000	28741	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1775.00000	1923	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31043.00000	29984	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1619.00000	1755	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36161.00000	35063	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1115.00000	1212	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.58500	7.56400		6.65	0.00	482.00
R157 On 03/05/2007 Bond Future	7.50	Call		12397.00000	11586	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		17215.00000	17981	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		36599.00000	35259	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4369.00000	4604	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		68724.00000	67190	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		773.00000	815	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		102503.00000	100931	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		105.00000	110	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		82237.00000	80679	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		357.00000	375	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		85623.00000	84062	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		292.00000	307	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		89008.00000	87444	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		239.00000	251	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.50500	7.48400		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		75732.00000	74330	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3635.00000	3778	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		88136.00000	86689	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2450.00000	2547	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		91270.00000	89814	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2217.00000	2305	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		94414.00000	92950	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2006.00000	2086	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		107049.00000	105559	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1338.00000	1391	7.20	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			7.33500	7.27900		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		117730.00000	110770	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		915.00000	1143	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		139347.00000	132266	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		406.00000	512	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		150041.00000	142925	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		267.00000	339	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		171104.00000	163948	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		114.00000	145	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		144706.00000	137606	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		330.00000	417	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.29600	7.23800		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		126828.00000	120173	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5574.00000	6349	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		146947.00000	140054	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3706.00000	4243	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		151987.00000	145046	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3344.00000	3833	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		157024.00000	150039	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3017.00000	3462	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		177091.00000	169964	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1994.00000	2298	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.29900	8.32000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4784.00000	4878	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1434.00000	1364	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7770.00000	7898	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		547.00000	511	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6199.00000	6311	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		909.00000	857	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5902.00000	6011	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1000.00000	945	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6502.00000	6617	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		825.00000	776	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.00800	8.03600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6629.00000	6715	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2725.00000	2657	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8480.00000	8580	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		1858.00000	1805	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7342.00000	7433	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2349.00000	2287	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7712.00000	7807	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2176.00000	2117	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7526.00000	7619	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2261.00000	2200	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			8.14200	8.14100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3860.00000	3829	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2020.00000	2005	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		6829.00000	6800	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		784.00000	772	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		10466.00000	10442	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		239.00000	232	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.00500	8.00300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		6529.00000	6497	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2897.00000	2895	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		9031.00000	8998	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1742.00000	1738	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		11905.00000	11872	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		975.00000	971	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.58900	7.54200		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		55798.00000	53097	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		533.00000	632	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		66583.00000	63830	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		242.00000	288	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		69283.00000	66522	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		197.00000	236	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		71982.00000	69214	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		161.00000	192	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		82736.00000	79951	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		69.00000	83	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.53100	7.48200		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		60187.00000	57640	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2797.00000	3105	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		70071.00000	67429	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1867.00000	2081	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		72569.00000	69909	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1685.00000	1880	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		75078.00000	72399	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1522.00000	1699	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		85159.00000	82425	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1009.00000	1130	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.47000	7.43400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		75298.00000	72653	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		77.00000	93	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		88561.00000	85904	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		18.00000	22	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		91848.00000	89190	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		12.00000	15	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		95122.00000	92463	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		8.00000	10	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		108082.00000	105422	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1.00000	2	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.41800	7.38000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		79094.00000	76454	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1134.00000	1269	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		91646.00000	88944	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		562.00000	635	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		94796.00000	92083	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		468.00000	529	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		97946.00000	95223	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		387.00000	439	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		110514.00000	107765	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		175.00000	201	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.44900	7.41800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		82236.00000	79859	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		947.00000	1024	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		95814.00000	93397	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		435.00000	472	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		99212.00000	96789	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		354.00000	384	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		102607.00000	100178	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		287.00000	311	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		116117.00000	113673	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		118.00000	129	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.40200	7.37000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		88615.00000	86365	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4652.00000	4910	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		100936.00000	98606	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3055.00000	3234	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		104056.00000	101710	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2738.00000	2901	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		107189.00000	104828	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2450.00000	2598	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		119799.00000	117388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1544.00000	1641	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.59800	7.56100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15319.00000	14017	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5613.00000	6220	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		24682.00000	23075	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2316.00000	2618	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		35614.00000	33824	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		788.00000	908	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.53700	7.49800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21759.00000	20476	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9170.00000	9848	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		30230.00000	28720	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5344.00000	5796	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		39878.00000	38193	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2885.00000	3161	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.39200	7.36100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		86963.00000	84466	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		79.00000	91	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		101090.00000	98584	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		20.00000	23	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		104583.00000	102076	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		14.00000	16	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		108060.00000	105552	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		9.00000	11	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		121790.00000	119281	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2.00000	2	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.34800	7.31600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		90561.00000	88091	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1042.00000	1144	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		104073.00000	101556	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		513.00000	567	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		107450.00000	104925	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		426.00000	471	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		110823.00000	108290	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		352.00000	391	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		124234.00000	121682	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		159.00000	177	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.90200	255.41700		0.00	0.00	500.00
Total for Derivatives:							483.00	1,709.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

483.00

1,709.00