



Daily MTM Report

Daily summary for 06/02/2007

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			8.04500	8.09000			0.00	0.00
R157 On 15/09/2015 Bond			7.68000	7.71000			0.00	0.00
R186 On 21/12/2026 Bond			7.36000	7.39000			0.00	0.00
R194 On 28/02/2008 Bond			8.77000	8.76500			0.00	0.00
R196 On 28/02/2009 Bond			8.61000	8.59500			0.00	0.00
R201 On 21/12/2014 Bond			7.68500	7.71500			0.00	0.00
R203 On 15/09/2017 Bond			7.57000	7.61000			0.00	0.00
R204 On 21/12/2018 Bond			7.54000	7.57500			0.00	0.00
R206 On 15/01/2014 Bond			7.72800	7.73000			0.00	0.00
R207 On 15/01/2020 Bond			7.47500	7.50000			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			110.26300		110.16700		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.49600		257.07050		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			220705.00000	224960	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			263.15200		262.71600		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call			222170.00000	226528	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			10.00000	8	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			276.48400		276.54000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.64800		8.67100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36200		8.39700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.86700		7.90200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05400		9.05900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38800		8.42400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27600		8.30600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20400		8.23100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.14000		8.16600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.32900		9.32900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.26300		9.26300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4301.00000	4301	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			5.00000	5	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.17100		9.17700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4150.00000	4135	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		62.00000	62	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.95900	8.96500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4045.00000	4030	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		204.00000	205	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.77500	8.78800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21577.00000	21534	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18438.00000	18426	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.74200	8.75500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5922.00000	5786	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14955.00000	15058	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.60100	8.61800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8985.00000	8834	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20536.00000	20698	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.36100	8.40000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		947.00000	804	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35258.00000	36712	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.29000	8.33100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2714.00000	2458	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39895.00000	41326	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14800	8.18200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		123.00000	90	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55286.00000	57641	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.09400	8.12700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		754.00000	639	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59791.00000	62012	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.66700	8.67100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.94800	8.95500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.26300	9.27000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.07600	9.07900		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.73300	253.15300		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.98500	8.03500		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		18244.00000	19360	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3886.00000	3444	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25430.00000	26728	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1930.00000	1670	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22930.00000	24173	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		2466.00000	2152	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		24168.00000	25439	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2185.00000	1899	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30682.00000	32069	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1139.00000	969	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.89000	7.95500		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22913.00000	24183	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7254.00000	6637	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26889.00000	28267	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5552.00000	5044	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27928.00000	29333	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5178.00000	4696	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28986.00000	30415	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4824.00000	4367	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33376.00000	34897	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3592.00000	3227	4.15	0.00	0.00
R157 On 03/05/2007 Bond Future			7.63000	7.68000		8.05	2.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		15559.00000	17014	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		29053.00000	26778	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		35162.00000	37626	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		11607.00000	10341	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		62741.00000	65965	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		3465.00000	2959	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		94469.00000	98060	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		747.00000	607	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		75157.00000	78571	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1953.00000	1636	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		78333.00000	81785	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1678.00000	1399	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		81530.00000	85016	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1437.00000	1192	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57000	7.64000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		70166.00000	74198	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		9482.00000	8409	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		81061.00000	85341	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		6789.00000	5963	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		83863.00000	88198	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6223.00000	5452	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		81856.00000	86756	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		861.00000	656	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		98244.00000	102817	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3945.00000	3413	8.05	0.00	0.00
R186 On 03/05/2007 Bond Future			7.30900	7.33900		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		112913.00000	116340	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3796.00000	3382	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		133266.00000	136859	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2023.00000	1776	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		143523.00000	147177	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1448.00000	1261	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		164004.00000	167743	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		712.00000	610	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		138392.00000	142018	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1714.00000	1499	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.26400	7.29500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		124325.00000	127609	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10373.00000	9694	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142929.00000	146395	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		6991.00000	6493	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		147650.00000	151155	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6310.00000	5851	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		152391.00000	155933	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5687.00000	5264	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		171488.00000	175156	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3694.00000	3397	13.10	0.00	0.00
R194 On 03/05/2007 Bond Future			8.54600	8.53800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4098.00000	4044	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2449.00000	2457	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6691.00000	6630	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1169.00000	1170	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5313.00000	5254	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1724.00000	1727	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5056.00000	4998	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1855.00000	1859	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5576.00000	5516	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1600.00000	1603	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.28800	8.27800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6088.00000	6043	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3510.00000	3520	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7797.00000	7748	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2502.00000	2508	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6744.00000	6697	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3077.00000	3086	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7086.00000	7038	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2876.00000	2883	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6914.00000	6867	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2976.00000	2983	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			8.48100	8.46300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3572.00000	3395	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2951.00000	3076	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1775.00000	1660	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5359.00000	5546	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6197.00000	5964	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1394.00000	1463	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.37200	8.35200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4050.00000	3906	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5544.00000	5693	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5912.00000	5732	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3748.00000	3861	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8199.00000	7987	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2396.00000	2476	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.61000	7.64100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		52035.00000	53611	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2656.00000	2393	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		61962.00000	63633	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1506.00000	1339	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		64497.00000	66188	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1297.00000	1149	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		67048.00000	68756	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1112.00000	982	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		77365.00000	79127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		583.00000	508	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.54500	7.57700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		58330.00000	59803	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6466.00000	6082	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		67223.00000	68788	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4547.00000	4254	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		69505.00000	71090	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		4148.00000	3875	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		71807.00000	73412	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3779.00000	3525	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		81187.00000	82859	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2563.00000	2378	8.20	0.00	0.00
R203 On 03/05/2007 Bond Future			7.50500	7.54600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		67371.00000	70293	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		400.00000	311	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		80428.00000	83405	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		135.00000	101	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		83687.00000	86671	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		101.00000	75	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		86939.00000	89930	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		75.00000	55	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		99852.00000	102856	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		21.00000	15	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44800	7.49000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		72054.00000	74837	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2100.00000	1835	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		84223.00000	87112	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1146.00000	987	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		87299.00000	90208	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		977.00000	839	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		90383.00000	93310	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		830.00000	710	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		102752.00000	105733	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		419.00000	353	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.48000	7.51600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		75962.00000	78504	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2404.00000	2115	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		88966.00000	91621	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1317.00000	1141	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		92252.00000	94929	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1124.00000	970	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		95546.00000	98243	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		956.00000	822	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		108753.00000	111509	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		485.00000	410	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.42900	7.46600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		83224.00000	85621	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6762.00000	6276	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		95040.00000	97561	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4660.00000	4299	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		98047.00000	100595	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4231.00000	3896	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		101072.00000	103645	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3835.00000	3526	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		113305.00000	115966	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2550.00000	2329	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.65200	7.65300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13774.00000	13740	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8807.00000	8722	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		22024.00000	22010	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4397.00000	4332	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31998.00000	32008	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1912.00000	1870	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.58500	7.58700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19918.00000	19935	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11798.00000	11714	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27735.00000	27769	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7319.00000	7252	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36778.00000	36828	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4253.00000	4204	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.41900	7.44400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		80538.00000	82496	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		354.00000	300	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		94494.00000	96485	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		124.00000	102	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		97963.00000	99958	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		93.00000	77	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		101421.00000	103419	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		70.00000	57	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		115109.00000	117117	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		21.00000	17	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.37100	7.39700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		84837.00000	86757	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1810.00000	1653	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		98042.00000	100026	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		973.00000	880	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		101360.00000	103356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		827.00000	746	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		104679.00000	106687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		700.00000	630	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		117933.00000	119972	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		349.00000	311	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.43900	253.95600		0.00	0.00	500.00
Total for Derivatives:							2.00	1,522.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

2.00

1,522.00