

Daily MTM Report

Daily summary for 14/02/2007

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			8.05000	8.07500			0.00	0.00
R157 On 15/09/2015 Bond			7.72500	7.74000			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.43000			0.00	0.00
R194 On 28/02/2008 Bond			8.87500	8.84000			0.00	0.00
R196 On 28/02/2009 Bond			8.53000	8.60000			0.00	0.00
R201 On 21/12/2014 Bond			7.72000	7.73500			0.00	0.00
R203 On 15/09/2017 Bond			7.61500	7.62500			0.00	0.00
R204 On 21/12/2018 Bond			7.57500	7.59000			0.00	0.00
R206 On 15/01/2014 Bond			7.73500	7.75000			0.00	0.00
R207 On 15/01/2020 Bond			7.52500	7.53500			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			109.91400		109.89200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.83050		256.70050		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			217005.00000	218305	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			262.47750		262.34350		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			218444.00000	219783	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			9.00000	8	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			275.10900		275.24600		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			281.42800		281.63400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.66000		8.69100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39500		8.40100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91100		7.91100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04300		9.08500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42000		8.43200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.31900		8.32800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.25400		8.26200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.19300		8.19900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.37300		9.36700		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.23800		9.30200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4394.00000	4239	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			3.00000	4	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13300		9.19400		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		4182.00000	4041	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		53.00000	61	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.94000	9.03100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4188.00000	3977	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		174.00000	201	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.73400	8.83200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21415.00000	21266	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18167.00000	18254	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.72000	8.79300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5737.00000	5220	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14074.00000	14896	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.58900	8.65600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8939.00000	8454	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19791.00000	20540	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.37600	8.40100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		780.00000	688	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35034.00000	35990	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.30900	8.32800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2515.00000	2384	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39803.00000	40478	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.19000	8.20000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		99.00000	86	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		54038.00000	54747	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.14100	8.14900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		743.00000	704	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		58282.00000	58826	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.63900	8.73300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.89800	8.90200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.22200	9.22400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.06600	9.06600		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.98900	252.94400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.01000	8.04000		3.35	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		16585.00000	17286	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		2382.00000	2150	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24381.00000	25195	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1037.00000	916	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21689.00000	22471	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		1381.00000	1230	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23025.00000	23824	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1198.00000	1063	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29955.00000	30816	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		568.00000	495	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.95500	7.98500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19346.00000	19951	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4556.00000	4292	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		23786.00000	24449	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3319.00000	3113	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		24942.00000	25618	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		3061.00000	2868	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26114.00000	26802	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2822.00000	2641	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30941.00000	31672	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2026.00000	1888	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.69000	7.71000		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		9350.00000	9789	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		25075.00000	24028	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		29564.00000	30521	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		8241.00000	7711	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		59068.00000	60372	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		2024.00000	1841	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		91889.00000	93329	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		398.00000	351	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		72053.00000	73431	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1080.00000	971	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		75342.00000	76734	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		919.00000	823	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		78641.00000	80045	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		780.00000	697	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.65500	7.67500		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64363.00000	65518	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		6222.00000	5925	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76108.00000	77336	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		4378.00000	4154	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79102.00000	80345	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		4004.00000	3796	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		82114.00000	83372	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3661.00000	3467	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94304.00000	95613	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		2548.00000	2405	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			7.38400	7.38300		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105733.00000	105554	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		2220.00000	2168	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		126773.00000	126613	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1134.00000	1100	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		137274.00000	137121	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		803.00000	776	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		158084.00000	157941	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		396.00000	380	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		132029.00000	131872	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		955.00000	925	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.33800	7.33700		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116598.00000	116417	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7989.00000	7936	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		136095.00000	135923	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5499.00000	5455	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		141003.00000	140833	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		5005.00000	4962	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		145916.00000	145749	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4555.00000	4514	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		165568.00000	165408	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3117.00000	3084	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.68300	8.63800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3509.00000	3302	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2639.00000	2781	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5990.00000	5719	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1246.00000	1325	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4660.00000	4419	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1850.00000	1959	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4415.00000	4181	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1992.00000	2108	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4912.00000	4665	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1715.00000	1818	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.42000	8.37000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5691.00000	5522	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3616.00000	3721	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7363.00000	7170	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2571.00000	2652	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6331.00000	6152	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3168.00000	3263	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6665.00000	6482	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2959.00000	3049	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6497.00000	6316	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3062.00000	3155	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			8.39600	8.47300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3330.00000	4032	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2877.00000	2286	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1583.00000	2012	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5335.00000	4471	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5947.00000	6906	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1312.00000	978	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.24700	8.34300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4002.00000	4663	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5365.00000	4619	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5881.00000	6718	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3586.00000	3016	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8196.00000	9194	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2260.00000	1852	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.65200	7.66600		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49230.00000	49960	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		1330.00000	1232	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		59671.00000	60441	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		695.00000	637	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		62309.00000	63087	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		588.00000	538	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		64953.00000	65737	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		497.00000	453	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		75550.00000	76354	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		249.00000	224	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.58300	7.59900		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54712.00000	55466	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4124.00000	3951	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		64257.00000	65055	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2855.00000	2726	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		66683.00000	67490	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2600.00000	2481	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69124.00000	69940	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2370.00000	2259	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78977.00000	79823	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1629.00000	1548	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.55700	7.56600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		65840.00000	66470	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		333.00000	305	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		78933.00000	79581	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		105.00000	94	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		82198.00000	82848	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		77.00000	68	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		85455.00000	86108	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		56.00000	50	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		98380.00000	99037	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		14.00000	12	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.49600	7.50600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		70807.00000	71448	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2011.00000	1928	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		82998.00000	83672	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1079.00000	1029	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		86080.00000	86760	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		916.00000	872	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		89169.00000	89855	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		775.00000	737	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		101558.00000	102260	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		383.00000	362	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52100	7.53500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		74176.00000	75134	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2108.00000	1968	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87269.00000	88282	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1111.00000	1026	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90576.00000	91599	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		938.00000	864	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		93889.00000	94922	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		789.00000	725	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107160.00000	108222	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		382.00000	346	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46600	7.48200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		81735.00000	82736	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6516.00000	6274	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93584.00000	94646	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4448.00000	4266	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96600.00000	97675	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4027.00000	3859	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99634.00000	100722	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3640.00000	3485	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		111904.00000	113036	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2393.00000	2282	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.66500	7.67900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12499.00000	12839	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8867.00000	8488	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		20611.00000	21088	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4318.00000	4078	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		30559.00000	31148	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1807.00000	1678	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.59200	7.60800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18957.00000	19382	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11887.00000	11512	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		26688.00000	27215	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7322.00000	7048	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		35687.00000	36303	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4213.00000	4028	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.47500	7.48400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		77298.00000	77991	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		321.00000	293	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		91269.00000	91979	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		106.00000	95	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		94741.00000	95453	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		78.00000	70	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		98201.00000	98915	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		58.00000	52	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		111897.00000	112616	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		16.00000	14	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.42400	7.43400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		81915.00000	82633	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1834.00000	1757	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95097.00000	95846	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		975.00000	928	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		98413.00000	99167	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		826.00000	785	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		101730.00000	102490	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		697.00000	662	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		114980.00000	115756	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		342.00000	323	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.77700	253.65200		0.00	0.00	500.00
Total for Derivatives:							0.00	1,347.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

1,347.00