



Daily MTM Report

Daily summary for 06/03/2007

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			8.05000	8.10500			0.00	0.00
R157 On 15/09/2015 Bond			7.69000	7.75000			0.00	0.00
R186 On 21/12/2026 Bond			7.48000	7.53000			0.00	0.00
R194 On 28/02/2008 Bond			8.95700	8.92700			0.00	0.00
R196 On 28/02/2009 Bond			8.48000	8.46500			0.00	0.00
R201 On 21/12/2014 Bond			7.74500	7.80500			0.00	0.00
R203 On 15/09/2017 Bond			7.60500	7.65500			0.00	0.00
R204 On 21/12/2018 Bond			7.59500	7.64000			0.00	0.00
R206 On 15/01/2014 Bond			7.74500	7.80000			0.00	0.00
R207 On 15/01/2020 Bond			7.51000	7.56500			0.00	0.00
R209 On 31/03/2036 Bond			7.17000	7.16500			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			109.91000		109.70200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			256.31400		255.83300		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			208330.00000	213140	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			262.05900		261.34500		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			208457.00000	215594	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			7.00000	4	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.90900		273.91900		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.18200		280.21400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.68900		8.76300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36200		8.42300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85900		7.92300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.96039		8.92960		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.39700		8.45900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27200		8.33500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20600		8.27000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.14900		8.21300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.08300		9.08300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.17400		9.20600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4159.00000	4081	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			9.16000		9.20000		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	4088	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		38.00000	42	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.09000	9.13400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4408.00000	4302	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		126.00000	135	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.95300	9.05600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21136.00000	20978	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17353.00000	17444	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.83600	8.90600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5295.00000	4768	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		11566.00000	12319	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.71700	8.79700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		9128.00000	8524	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17393.00000	18256	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.40400	8.47900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		571.00000	386	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31610.00000	34505	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.33700	8.41400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2540.00000	2085	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36261.00000	38981	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14900	8.21400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		34.00000	16	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52920.00000	57444	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.09900	8.16600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		591.00000	411	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56850.00000	61374	0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70300	8.70600		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.83200	8.83800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.03500	9.04200		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.73900	252.09900		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.04000	8.09500		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		14500.00000	15829	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		2007.00000	1626	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22377.00000	23919	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		743.00000	575	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19647.00000	21132	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		1050.00000	825	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		21002.00000	22517	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		884.00000	690	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28034.00000	29654	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		357.00000	268	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.96000	8.01500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		18190.00000	19328	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		4268.00000	3814	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22633.00000	23880	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		3034.00000	2688	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23793.00000	25063	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2780.00000	2458	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24969.00000	26263	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2545.00000	2246	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29823.00000	31194	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1776.00000	1555	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.67500	7.73500		6.65	1.00	484.00
R157 On 03/05/2007 Bond Future	7.50	Call		6768.00000	8147	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		24350.00000	21268	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		26267.00000	29419	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		6800.00000	5491	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		56432.00000	60569	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1244.00000	921	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		89798.00000	94205	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		163.00000	111	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		69687.00000	73985	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		571.00000	408	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		73034.00000	77358	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		467.00000	331	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		76385.00000	80733	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		380.00000	267	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.63500	7.69500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		62162.00000	65788	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5472.00000	4740	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74011.00000	77840	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3732.00000	3203	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77033.00000	80903	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		3386.00000	2899	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80072.00000	83982	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3070.00000	2623	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92370.00000	96411	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		2064.00000	1749	7.20	0.00	0.00
R186 On 03/05/2007 Bond Future			7.45100	7.50200		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		90473.00000	96402	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1938.00000	1479	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		111535.00000	117694	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		873.00000	645	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		122071.00000	128301	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		577.00000	419	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		142955.00000	149270	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		245.00000	172	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		116807.00000	123005	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		711.00000	521	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.40600	7.45800		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		102128.00000	107572	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8734.00000	7672	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		121271.00000	127016	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5890.00000	5129	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		126114.00000	131921	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		5331.00000	4632	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		130970.00000	136835	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4823.00000	4182	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		150456.00000	156512	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3219.00000	2769	12.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.40300	8.38500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3755.00000	3550	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1824.00000	1921	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1700.00000	1570	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3974.00000	4146	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6772.00000	6510	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		659.00000	699	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.25100	8.23200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4506.00000	4351	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4242.00000	4365	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6604.00000	6413	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2682.00000	2769	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9144.00000	8922	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1581.00000	1639	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.70300	7.76400		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43203.00000	46512	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		1078.00000	797	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53696.00000	57144	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		496.00000	354	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56350.00000	59822	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		405.00000	286	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		59010.00000	62502	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		330.00000	231	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69668.00000	73212	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		141.00000	96	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.63500	7.69900		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49103.00000	52181	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		4284.00000	3674	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58531.00000	61781	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2899.00000	2460	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60936.00000	64223	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2624.00000	2222	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63360.00000	66679	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		2376.00000	2007	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73168.00000	76597	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1589.00000	1330	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.56700	7.61800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		61889.00000	65551	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		177.00000	117	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		75076.00000	78781	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		43.00000	26	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		78355.00000	82066	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		29.00000	18	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		81624.00000	85338	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		20.00000	12	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		94574.00000	98295	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		4.00000	2	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.50600	7.55900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66817.00000	70329	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1846.00000	1533	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		79043.00000	82691	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		948.00000	771	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		82135.00000	85807	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		795.00000	643	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		85234.00000	88929	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		664.00000	534	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		97661.00000	101419	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		311.00000	244	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.56100	7.60600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67993.00000	71228	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1467.00000	1194	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		81295.00000	84661	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		679.00000	537	11.05	0.00	0.00

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R204 On 03/05/2007 Bond Future	8.75	Call		84649.00000	88038	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		554.00000	434	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88006.00000	91415	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		449.00000	349	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101420.00000	104883	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		185.00000	139	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.50700	7.55400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		75887.00000	78916	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6239.00000	5636	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		87725.00000	90920	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4159.00000	3723	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90744.00000	93976	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3742.00000	3342	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93783.00000	97049	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3361.00000	2994	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106087.00000	109466	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2147.00000	1894	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.70200	7.75800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		8926.00000	10343	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		9334.00000	7889	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16483.00000	18510	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4231.00000	3396	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26281.00000	28759	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1570.00000	1186	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.62900	7.68900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15778.00000	17399	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12749.00000	11379	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23090.00000	25109	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7764.00000	6792	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31816.00000	34175	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4383.00000	3750	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.47800	7.53300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		73226.00000	77560	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		158.00000	102	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		87294.00000	91668	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		40.00000	24	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		90780.00000	95159	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		28.00000	16	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		94252.00000	98634	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		19.00000	11	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		107975.00000	112364	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		4.00000	2	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			7.42600	7.48300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77835.00000	82053	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1638.00000	1336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		91069.00000	95421	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		831.00000	662	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		94397.00000	98774	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		694.00000	551	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		97727.00000	102125	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		578.00000	456	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		111022.00000	115480	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		268.00000	206	8.55	0.00	0.00
R209 On 03/05/2007 Bond Future			7.14500	7.20500		12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Call		20618.00000	24318	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.25	Put		15707.00000	12791	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Call		3092.00000	4014	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	6.75	Put		55306.00000	49611	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Call		9107.00000	11239	12.67	0.00	0.00
R209 On 03/05/2007 Bond Future	7.00	Put		32043.00000	27559	12.67	0.00	0.00
R209 On 02/08/2007 Bond Future			7.11000	7.17000		12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Call		33690.00000	37459	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.25	Put		24948.00000	22069	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Call		21005.00000	23779	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	7.00	Put		40049.00000	36175	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Call		11863.00000	13700	12.56	0.00	0.00
R209 On 02/08/2007 Bond Future	6.75	Put		60113.00000	55301	12.56	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.48500	252.79800		0.00	0.00	500.00
Total for Derivatives:							1.00	1,711.00
Grand Total:							1.00	1,711.00