

# Daily MTM Report

Daily summary for 21/02/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.89000	7.89500			0.00	0.00
R157 On 15/09/2015 Bond			7.55000	7.55000			0.00	0.00
R186 On 21/12/2026 Bond			7.27500	7.28000			0.00	0.00
R194 On 28/02/2008 Bond			8.53800	8.55000			0.00	0.00
R196 On 28/02/2009 Bond			8.28500	8.29500			0.00	0.00
R201 On 21/12/2014 Bond			7.55500	7.55000			0.00	0.00
R203 On 15/09/2017 Bond			7.45000	7.45500			0.00	0.00
R204 On 21/12/2018 Bond			7.42500	7.43000			0.00	0.00
R206 On 15/01/2014 Bond			7.57000	7.56000			0.00	0.00
R207 On 15/01/2020 Bond			7.38000	7.38000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0.00</b>

## Derivatives

CRD1 On 03/05/2007 Index Future			110.56400		110.62000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			258.80400		258.93800		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			239380.00000	238040	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			264.37500		264.51000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			240102.00000	238752	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			2.00000	2	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.59300		273.93800		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.80100		280.14700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.52300		8.49600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.21600		8.21800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.68700		7.70700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.94100		8.93000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.24000		8.23400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13200		8.13800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.06600		8.06000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.00700		7.99800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.03300		9.03300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.10400		9.09700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			3898.00000	3915	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			5.00000	4	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.03500		9.00600		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		3747.00000	3811	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		74.00000	69	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.84900	8.82300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3703.00000	3760	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		233.00000	223	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.67500	8.64900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20991.00000	20996	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18192.00000	18133	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.62400	8.59700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4187.00000	4279	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16123.00000	15719	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.49000	8.45700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7397.00000	7560	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21915.00000	21469	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.22400	8.20500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		272.00000	285	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		42637.00000	41854	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.15300	8.13700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1478.00000	1522	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		46705.00000	46070	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			7.99800	8.00700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		11.00000	9	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		67515.00000	68121	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			7.94600	7.95400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		249.00000	234	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		71555.00000	72084	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61300	8.61400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.74900	8.75300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.90700	8.91200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.84800	8.84900		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			254.95800	255.02400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.86000	7.86000		3.35	0.00	166.00
R153 On 03/05/2007 Bond Future	8.50	Call		21010.00000	20984	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1188.00000	1162	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		29412.00000	29397	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		448.00000	433	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		26554.00000	26535	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		627.00000	609	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		27977.00000	27961	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		530.00000	514	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		35228.00000	35220	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		223.00000	214	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.76500	7.81500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22893.00000	24027	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3166.00000	2843	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27647.00000	28861	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2243.00000	1999	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28872.00000	30103	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2054.00000	1828	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30110.00000	31357	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1881.00000	1671	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35165.00000	36468	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1314.00000	1160	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.52500	7.52500		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		14425.00000	14319	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		16310.00000	16204	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		39443.00000	39366	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4279.00000	4203	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		71700.00000	71672	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		816.00000	787	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		105455.00000	105448	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		123.00000	117	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		85205.00000	85188	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		392.00000	375	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		88589.00000	88574	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		325.00000	310	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		91971.00000	91958	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		269.00000	256	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.44500	7.54500		6.40	3.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		72060.00000	78471	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4441.00000	3501	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		84254.00000	90930	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3047.00000	2372	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		87344.00000	94075	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2769.00000	2149	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		90446.00000	97228	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2516.00000	1947	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		102942.00000	109891	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1709.00000	1307	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			7.23800	7.24100		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		122701.00000	123040	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		976.00000	926	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		144304.00000	144665	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		452.00000	424	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		154989.00000	155358	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		304.00000	285	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		176037.00000	176415	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		136.00000	126	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		149658.00000	150024	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		371.00000	348	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.19700	7.20000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		131580.00000	131869	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5424.00000	5326	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		151774.00000	152089	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3632.00000	3558	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		156828.00000	157147	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3283.00000	3215	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		161876.00000	162201	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2967.00000	2904	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		181976.00000	182318	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1978.00000	1931	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.36500	8.37700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4598.00000	4641	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1693.00000	1643	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7474.00000	7539	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		696.00000	667	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5956.00000	6010	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1112.00000	1072	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5671.00000	5723	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1214.00000	1172	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6248.00000	6304	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1016.00000	979	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.11600	8.13300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6373.00000	6418	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3001.00000	2952	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8168.00000	8223	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2079.00000	2040	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7063.00000	7112	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2602.00000	2558	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7422.00000	7473	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2418.00000	2376	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7242.00000	7291	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2509.00000	2465	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			8.17400	8.18300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3571.00000	3636	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2440.00000	2353	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		6366.00000	6467	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1030.00000	979	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		9867.00000	9996	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		350.00000	326	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.04800	8.05700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		6122.00000	6188	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3286.00000	3219	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		8521.00000	8604	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2027.00000	1978	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		11303.00000	11402	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1169.00000	1135	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.50000	7.49300		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		58735.00000	58312	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		542.00000	538	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		69524.00000	69102	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		255.00000	252	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		72224.00000	71802	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		210.00000	207	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		74922.00000	74500	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		173.00000	170	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		85673.00000	85252	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		78.00000	76	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.43900	7.43200		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		62966.00000	62571	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2653.00000	2668	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		72908.00000	72506	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1781.00000	1789	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		75417.00000	75015	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1610.00000	1617	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		77935.00000	77531	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1457.00000	1463	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		88046.00000	87639	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		973.00000	975	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.40200	7.40600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		77389.00000	77678	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		91.00000	84	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		90642.00000	90937	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		23.00000	21	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		93928.00000	94223	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		16.00000	14	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		97201.00000	97497	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		11.00000	10	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		110159.00000	110455	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		2.00000	2	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.34900	7.35200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		81140.00000	81332	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1129.00000	1101	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		93701.00000	93905	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		566.00000	550	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		96852.00000	97057	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		472.00000	458	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		100002.00000	100210	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		393.00000	380	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		112570.00000	112784	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		180.00000	174	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.38100	7.38500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		84952.00000	85220	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1043.00000	993	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		98497.00000	98787	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		498.00000	470	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		101888.00000	102182	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		410.00000	386	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		105277.00000	105574	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		336.00000	315	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		118764.00000	119072	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		146.00000	135	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.33300	7.33700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		91191.00000	91423	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4633.00000	4549	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		103537.00000	103790	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3061.00000	2999	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		106662.00000	106919	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2749.00000	2691	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		109798.00000	110059	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2464.00000	2410	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		122415.00000	122692	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1564.00000	1526	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.51300	7.50100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		17816.00000	17322	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5004.00000	5132	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		27548.00000	26981	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2077.00000	2131	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		38652.00000	38047	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		720.00000	738	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.45000	7.43700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		24033.00000	23553	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		8367.00000	8544	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		32809.00000	32264	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4847.00000	4959	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		42676.00000	42083	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2606.00000	2670	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.34000	7.33800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		88850.00000	88683	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		98.00000	93	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		102964.00000	102800	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		26.00000	25	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		106456.00000	106292	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		19.00000	18	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		109931.00000	109767	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		13.00000	12	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		123659.00000	123496	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		3.00000	3	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.29500	7.29300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		92431.00000	92261	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1060.00000	1050	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		105942.00000	105775	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		529.00000	523	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		109318.00000	109152	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		440.00000	435	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		112689.00000	112523	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		366.00000	361	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		126097.00000	125932	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		168.00000	165	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			255.72400	255.85400		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>3.00</b>	<b>1,462.00</b>



Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**3.00**

**1,462.00**