

# Daily MTM Report

Daily summary for 23/02/2007

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			7.82000	7.80000			0.00	0.00
R157 On 15/09/2015 Bond			7.50000	7.48000			0.00	0.00
R186 On 21/12/2026 Bond			7.23000	7.20000			0.00	0.00
R194 On 28/02/2008 Bond			8.48400	8.40900			0.00	0.00
R196 On 28/02/2009 Bond			8.22500	8.15000			0.00	0.00
R201 On 21/12/2014 Bond			7.51500	7.49000			0.00	0.00
R203 On 15/09/2017 Bond			7.40000	7.38000			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.35500			0.00	0.00
R206 On 15/01/2014 Bond			7.53500	7.50500			0.00	0.00
R207 On 15/01/2020 Bond			7.32500	7.30500			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			110.79400		110.88800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			259.49400		259.80300		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			248030.00000	244940	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			265.08000		265.39600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			248961.00000	245801	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			1.00000	1	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.60100		273.63200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.84600		279.85700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.53700		8.48600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.22000		8.16600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70800		7.65700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.97800		8.95000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.24400		8.18400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.12700		8.08500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05700		8.01300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.99800		7.95400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.07500		9.03300		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.15700		9.12600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			3967.00000	4042	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			4.00000	3	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.09100		9.05300		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		3851.00000	3937	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		65.00000	59	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.92100	8.86700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3800.00000	3921	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		215.00000	195	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.74000	8.68900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20984.00000	21021	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18089.00000	18001	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.67300	8.62700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4241.00000	4444	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15625.00000	14982	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.53200	8.47700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7444.00000	7745	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21590.00000	20879	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.22000	8.15800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		201.00000	258	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		44484.00000	41970	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.14500	8.08100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1251.00000	1459	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		48778.00000	46318	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			7.99300	7.94800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		5.00000	7	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		71684.00000	68457	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			7.93800	7.89400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		171.00000	215	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		75756.00000	72618	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61200	8.61300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.74900	8.74400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92200	8.90000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.86500	8.84500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			255.68000	255.95700		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.79000	7.77000		3.35	0.00	166.00
R153 On 03/05/2007 Bond Future	8.50	Call		23464.00000	22876	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		819.00000	859	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		32076.00000	31461	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		289.00000	303	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		29163.00000	28555	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		413.00000	433	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		30616.00000	30004	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		346.00000	363	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		37966.00000	37344	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		138.00000	144	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.69500	7.67500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26151.00000	25647	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2338.00000	2419	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		31116.00000	30588	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1626.00000	1683	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		32387.00000	31854	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1483.00000	1535	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		33666.00000	33129	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1351.00000	1399	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		38866.00000	38314	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		928.00000	961	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.47500	7.45500		6.65	22.00	482.00
R157 On 03/05/2007 Bond Future	7.50	Call		16925.00000	16010	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		13524.00000	14122	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		43688.00000	42341	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3238.00000	3404	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		76730.00000	75245	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		560.00000	588	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		110694.00000	109184	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		77.00000	80	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		90358.00000	88857	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		259.00000	271	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		93762.00000	92259	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		212.00000	222	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		97162.00000	95657	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		174.00000	182	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.39500	7.37500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		83079.00000	81707	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		2933.00000	3042	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		95703.00000	94296	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		1968.00000	2042	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		98882.00000	97467	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1779.00000	1846	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		102066.00000	100645	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1608.00000	1669	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		114832.00000	113390	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1070.00000	1110	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			7.19200	7.16200		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		132640.00000	128783	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		619.00000	686	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		154421.00000	150527	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		274.00000	304	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		165160.00000	161256	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		181.00000	200	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		186273.00000	182358	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		77.00000	86	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		159805.00000	155905	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		223.00000	247	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.15000	7.12100		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		140784.00000	137276	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4352.00000	4630	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		161295.00000	157697	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		2876.00000	3064	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		166413.00000	162797	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2592.00000	2762	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		171521.00000	167889	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2336.00000	2490	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		191813.00000	188130	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1538.00000	1641	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.29000	8.20500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5489.00000	5001	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1240.00000	1416	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8590.00000	8006	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		468.00000	549	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6970.00000	6428	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		782.00000	904	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6662.00000	6129	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		861.00000	993	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7284.00000	6733	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		708.00000	822	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.00600	7.91900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7099.00000	6774	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2552.00000	2705	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8998.00000	8635	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		1734.00000	1848	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7832.00000	7491	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2196.00000	2333	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8212.00000	7863	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2033.00000	2162	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		8021.00000	7676	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2114.00000	2247	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			8.10500	8.02500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		5219.00000	4297	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		1415.00000	1848	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		8521.00000	7367	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		512.00000	713	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		12336.00000	11053	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		146.00000	217	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			7.96500	7.88500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		7724.00000	6926	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2352.00000	2734	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		10410.00000	9486	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1379.00000	1636	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		13424.00000	12402	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		753.00000	912	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.45800	7.43300		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		62176.00000	60704	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		384.00000	413	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		73043.00000	71554	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		174.00000	187	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		75756.00000	74264	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		142.00000	153	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		78465.00000	76971	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		116.00000	124	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		89245.00000	87747	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		50.00000	54	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.39600	7.37300		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		66028.00000	64778	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2252.00000	2354	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		76085.00000	74803	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1496.00000	1565	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		78619.00000	77330	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1349.00000	1411	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		81159.00000	79863	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1218.00000	1274	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		91341.00000	90027	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		805.00000	842	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.35100	7.33100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		82932.00000	81442	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		48.00000	52	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		96216.00000	94724	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		11.00000	12	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		99506.00000	98013	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		7.00000	8	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		102782.00000	101288	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		5.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		115744.00000	114251	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.29600	7.27800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		86306.00000	85019	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		851.00000	891	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		98993.00000	97686	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		414.00000	435	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		102166.00000	100856	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		343.00000	360	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		105336.00000	104023	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		283.00000	297	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		117960.00000	116639	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		126.00000	132	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.33500	7.31000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		90632.00000	88673	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		736.00000	778	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		104323.00000	102341	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		336.00000	356	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		107739.00000	105754	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		274.00000	289	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		111149.00000	109161	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		222.00000	234	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		124698.00000	122702	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		92.00000	97	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.28600	7.26200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		96383.00000	94634	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		3895.00000	4048	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		108941.00000	107143	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2536.00000	2640	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		112111.00000	110302	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2268.00000	2362	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		115288.00000	113471	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2025.00000	2110	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		128046.00000	126199	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1266.00000	1321	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.47700	7.44600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		19745.00000	18512	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		4076.00000	4455	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		29928.00000	28489	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		1598.00000	1772	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		41308.00000	39760	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		519.00000	583	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.41100	7.38300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		25817.00000	24797	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		7417.00000	7816	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		34905.00000	33741	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4209.00000	4464	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		45016.00000	43746	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2212.00000	2361	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.28300	7.26300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		94927.00000	93293	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		53.00000	57	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		109073.00000	107436	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		13.00000	14	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		112568.00000	110931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		9.00000	10	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		116046.00000	114409	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		6.00000	7	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		129779.00000	128142	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.23700	7.21900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		98161.00000	96736	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		795.00000	832	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		111793.00000	110349	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		385.00000	404	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		115190.00000	113744	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		318.00000	334	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		118580.00000	117131	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		262.00000	275	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		132040.00000	130583	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		116.00000	122	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			256.40500	256.70900		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>22.00</b>	<b>1,440.00</b>



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>22.00</b>	<b>1,440.00</b>
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