



# Daily MTM Report

Daily summary for 07/02/2007

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			8.03500	8.04500			0.00	0.00
R157 On 15/09/2015 Bond			7.68000	7.68000			0.00	0.00
R186 On 21/12/2026 Bond			7.35500	7.36000			0.00	0.00
R194 On 28/02/2008 Bond			8.72000	8.77000			0.00	0.00
R196 On 28/02/2009 Bond			8.60000	8.61000			0.00	0.00
R201 On 21/12/2014 Bond			7.68000	7.68500			0.00	0.00
R203 On 15/09/2017 Bond			7.57500	7.57000			0.00	0.00
R204 On 21/12/2018 Bond			7.54500	7.54000			0.00	0.00
R206 On 15/01/2014 Bond			7.69000	7.72800			0.00	0.00
R207 On 15/01/2020 Bond			7.47500	7.47500			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			110.25800		110.26300		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.41600		257.49600		3.89	113.00	149.00
GOVI On 03/05/2007 jGovi	235.00	Call			224960.00000	224160	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			263.07150		263.15200		3.89	175.00	9.00
GOVI On 02/08/2007 jGovi	240.50	Call			226528.00000	225723	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			8.00000	8	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			276.32000		276.48400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.62900		8.64800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36100		8.36200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.86800		7.86700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05200		9.05400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38800		8.38800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27000		8.27600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20900		8.20400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.15100		8.14000		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			9.26500		9.26300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4301.00000	4306	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			9.16700		9.17100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4135.00000	4125	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			8.95000	8.95900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4030.00000	4008	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		205.00000	207	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.77300	8.77500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21534.00000	21503	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18426.00000	18402	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.73300	8.74200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5786.00000	5677	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15058.00000	15113	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.58700	8.60100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8834.00000	8705	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20698.00000	20825	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.34100	8.36100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		804.00000	728	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36712.00000	37458	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.26900	8.29000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2458.00000	2324	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41326.00000	42059	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.13900	8.14800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		90.00000	80	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57641.00000	58282	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.08700	8.09400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		639.00000	608	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62012.00000	62503	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.66300	8.66700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.94100	8.94800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.25700	9.26300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.07400	9.07600		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.74700	253.73300		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.96000	7.98500		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		19360.00000	19911	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3444.00000	3215	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26728.00000	27374	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1670.00000	1536	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24173.00000	24790	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		2152.00000	1989	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		25439.00000	26071	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1899.00000	1751	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32069.00000	32761	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		969.00000	881	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.88000	7.89000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24183.00000	24353	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6637.00000	6517	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28267.00000	28457	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5044.00000	4944	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29333.00000	29527	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4696.00000	4600	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30415.00000	30614	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4367.00000	4276	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34897.00000	35114	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3227.00000	3153	4.15	0.00	0.00
R157 On 03/05/2007 Bond Future			7.65000	7.63000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		17014.00000	16248	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		26778.00000	27506	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		37626.00000	36474	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		10341.00000	10682	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65965.00000	64581	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		2959.00000	3068	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98060.00000	96589	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		607.00000	630	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78571.00000	77139	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1636.00000	1698	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81785.00000	80344	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1399.00000	1452	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		85016.00000	83567	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1192.00000	1237	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.59500	7.57000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		74198.00000	72661	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8409.00000	8698	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		85341.00000	83730	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		5963.00000	6178	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		88198.00000	86571	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		5452.00000	5652	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		86756.00000	84983	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		656.00000	709	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		102817.00000	101123	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3413.00000	3545	8.05	0.00	0.00
R186 On 03/05/2007 Bond Future			7.30500	7.30900		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		116340.00000	116734	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3382.00000	3264	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		136859.00000	137299	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1776.00000	1701	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		147177.00000	147633	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1261.00000	1203	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		167743.00000	168224	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		610.00000	578	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		142018.00000	142466	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1499.00000	1433	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.26100	7.26400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		127609.00000	127858	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9694.00000	9558	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		146395.00000	146676	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		6493.00000	6389	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		151155.00000	151443	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		5851.00000	5754	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		155933.00000	156228	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5264.00000	5175	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		175156.00000	175475	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3397.00000	3332	13.10	0.00	0.00
R194 On 03/05/2007 Bond Future			8.48400	8.54600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4044.00000	4312	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2457.00000	2242	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6630.00000	6985	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1170.00000	1041	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5254.00000	5568	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1727.00000	1558	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4998.00000	5303	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1859.00000	1681	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5516.00000	5839	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1603.00000	1442	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.21500	8.28800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6043.00000	6268	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3520.00000	3345	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7748.00000	8009	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2508.00000	2368	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6697.00000	6936	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3086.00000	2925	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7038.00000	7285	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2883.00000	2730	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6867.00000	7109	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2983.00000	2826	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			8.47200	8.48100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3395.00000	3455	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3076.00000	2985	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1660.00000	1692	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5546.00000	5427	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5964.00000	6056	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1463.00000	1404	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.36800	8.37200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3906.00000	3918	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5693.00000	5647	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5732.00000	5752	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3861.00000	3822	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7987.00000	8015	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2476.00000	2446	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.60700	7.61000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		53611.00000	53722	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2393.00000	2326	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		63633.00000	63766	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1339.00000	1294	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		66188.00000	66325	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1149.00000	1108	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		68756.00000	68898	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		982.00000	946	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		79127.00000	79284	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		508.00000	485	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.54400	7.54500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		59803.00000	59805	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6082.00000	6026	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		68788.00000	68801	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4254.00000	4208	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		71090.00000	71106	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		3875.00000	3833	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		73412.00000	73429	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3525.00000	3485	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		82859.00000	82886	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2378.00000	2346	8.20	0.00	0.00
R203 On 03/05/2007 Bond Future			7.51200	7.50500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		70293.00000	69778	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		311.00000	312	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		83405.00000	82889	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		101.00000	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		86671.00000	86156	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		75.00000	75	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		89930.00000	89414	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		55.00000	55	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		102856.00000	102341	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		15.00000	15	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.45700	7.44800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74837.00000	74211	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1835.00000	1863	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87112.00000	86473	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		987.00000	1002	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		90208.00000	89567	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		839.00000	851	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93310.00000	92667	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		710.00000	721	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		105733.00000	105084	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		353.00000	358	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.48700	7.48000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		78504.00000	77947	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2115.00000	2109	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		91621.00000	91062	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1141.00000	1134	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		94929.00000	94371	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		970.00000	963	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		98243.00000	97685	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		822.00000	815	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		111509.00000	110953	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		410.00000	405	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.43700	7.42900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		85621.00000	85036	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6276.00000	6315	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		97561.00000	96961	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4299.00000	4323	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		100595.00000	99993	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3896.00000	3918	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		103645.00000	103041	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3526.00000	3545	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		115966.00000	115353	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2329.00000	2340	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.61400	7.65200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13740.00000	14833	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8722.00000	7860	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		22010.00000	23436	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4332.00000	3804	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		32008.00000	33686	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1870.00000	1594	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.54800	7.58500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19935.00000	21007	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		11714.00000	10931	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27769.00000	29063	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7252.00000	6691	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36828.00000	38310	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4204.00000	3831	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.42100	7.41900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		82496.00000	82327	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		300.00000	291	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		96485.00000	96320	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		102.00000	98	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		99958.00000	99794	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		77.00000	74	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		103419.00000	103256	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		57.00000	55	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		117117.00000	116955	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		17.00000	16	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.37300	7.37100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86757.00000	86587	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1653.00000	1642	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		100026.00000	99859	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		880.00000	872	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		103356.00000	103189	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		746.00000	739	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106687.00000	106521	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		630.00000	624	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119972.00000	119809	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		311.00000	307	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.36300	254.43900		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>288.00</b>	<b>1,361.00</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>288.00</b>	<b>1,361.00</b>
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