

# Daily MTM Report

Daily summary for 16/02/2007

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			7.97000	7.97000			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.66000			0.00	0.00
R186 On 21/12/2026 Bond			7.39000	7.38500			0.00	0.00
R194 On 28/02/2008 Bond			8.63200	8.74500			0.00	0.00
R196 On 28/02/2009 Bond			8.39000	8.46000			0.00	0.00
R201 On 21/12/2014 Bond			7.67000	7.66000			0.00	0.00
R203 On 15/09/2017 Bond			7.57000	7.56000			0.00	0.00
R204 On 21/12/2018 Bond			7.53000	7.52000			0.00	0.00
R206 On 15/01/2014 Bond			7.68500	7.67500			0.00	0.00
R207 On 15/01/2020 Bond			7.49000	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			110.12600		110.04700		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.39000		257.57000		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			225700.00000	223900	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			262.93000		263.23000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			227305.00000	224306	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			5.00000	6	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			274.34700		275.07300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.58800		281.28100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.56600		8.55800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33600		8.31000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.83600		7.81100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.95000		8.96600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35300		8.32500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26100		8.23500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19800		8.16700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.14100		8.10600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.02500		9.32500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.12800		9.08200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			3864.00000	3974	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			7.00000	5	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.03900		8.98000		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		3693.00000	3825	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		84.00000	73	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.86000	8.83700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3742.00000	3792	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		235.00000	226	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.71900	8.64400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21124.00000	21188	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18335.00000	18220	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.64800	8.60100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4473.00000	4685	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16337.00000	15683	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.51800	8.47100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7669.00000	7923	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21929.00000	21317	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.30100	8.26900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		432.00000	478	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		40166.00000	38880	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.23800	8.20600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1851.00000	1979	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		44228.00000	43020	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.13500	8.10300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		38.00000	48	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		60820.00000	58578	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.08700	8.05500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		458.00000	527	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64653.00000	62463	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.62300	8.63400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.77900	8.87100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.93600	9.17100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.85500	9.03700		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.50000	253.65000		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.94000	7.94000		3.35	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		19029.00000	18998	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1708.00000	1678	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27162.00000	27144	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		700.00000	682	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24377.00000	24355	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		952.00000	930	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25762.00000	25742	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		817.00000	797	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32873.00000	32861	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		369.00000	357	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.87500	7.87500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21660.00000	21637	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3679.00000	3655	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26301.00000	26280	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2642.00000	2621	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27501.00000	27481	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2429.00000	2409	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28714.00000	28695	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		2231.00000	2212	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33686.00000	33670	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1580.00000	1564	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.64500	7.64500		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		10972.00000	10873	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		21856.00000	21757	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		32867.00000	32778	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		6702.00000	6614	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		63410.00000	63369	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1524.00000	1483	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		96609.00000	96597	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		277.00000	265	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		76602.00000	76576	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		788.00000	762	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		79930.00000	79906	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		665.00000	642	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		83263.00000	83242	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		560.00000	540	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.60500	7.60500		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		68527.00000	68481	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		5293.00000	5247	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80508.00000	80470	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3685.00000	3648	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		83552.00000	83516	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		3362.00000	3327	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		86611.00000	86577	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3066.00000	3033	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		98961.00000	98934	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		2113.00000	2086	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			7.35300	7.34000		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		110757.00000	109139	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1769.00000	1809	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		131994.00000	130353	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		879.00000	896	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		142562.00000	140913	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		614.00000	625	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		163459.00000	161804	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		295.00000	299	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		137286.00000	135640	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		735.00000	749	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.31400	7.29300		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		121313.00000	118914	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		7106.00000	7384	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		141045.00000	138562	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4852.00000	5045	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		146002.00000	143502	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		4407.00000	4583	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		150962.00000	148446	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4002.00000	4162	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		170767.00000	168200	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2717.00000	2827	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.47800	8.53400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3931.00000	4174	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2251.00000	2057	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6568.00000	6894	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1014.00000	904	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5163.00000	5450	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1543.00000	1393	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4902.00000	5181	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1670.00000	1511	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5431.00000	5726	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1424.00000	1282	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.27000	8.21400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6167.00000	5970	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3239.00000	3349	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7917.00000	7695	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2272.00000	2356	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6839.00000	6632	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2822.00000	2921	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7189.00000	6977	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2629.00000	2723	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7013.00000	6803	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2724.00000	2821	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			8.28800	8.32500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2478.00000	2740	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3742.00000	3381	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4755.00000	5152	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1814.00000	1588	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7851.00000	8360	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		729.00000	614	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.17600	8.16800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5257.00000	5179	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4053.00000	4093	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7454.00000	7363	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2592.00000	2619	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10059.00000	9958	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1557.00000	1573	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.61600	7.59300		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		53187.00000	51880	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		959.00000	1018	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		63788.00000	62452	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		484.00000	514	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		66455.00000	65114	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		406.00000	431	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		69124.00000	67779	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		340.00000	361	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		79794.00000	78438	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		164.00000	174	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.55900	7.52200		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		58486.00000	56591	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3427.00000	3683	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		68217.00000	66248	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2345.00000	2527	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		70682.00000	68698	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		2130.00000	2296	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		73160.00000	71161	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1936.00000	2088	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		83135.00000	81090	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1316.00000	1422	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52300	7.50200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		70415.00000	68889	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		213.00000	231	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		83586.00000	82048	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		62.00000	68	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		86862.00000	85322	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		45.00000	49	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		90127.00000	88586	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		32.00000	35	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		103069.00000	101526	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		8.00000	8	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.47200	7.44100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		75121.00000	73008	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1610.00000	1750	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87477.00000	85304	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		843.00000	922	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		90590.00000	88406	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		711.00000	779	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93707.00000	91513	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		597.00000	655	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106177.00000	103955	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		288.00000	318	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.48600	7.46700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		79026.00000	77584	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1612.00000	1667	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		92325.00000	90855	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		821.00000	849	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		95671.00000	94196	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		687.00000	710	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		99019.00000	97540	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		573.00000	592	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		112391.00000	110902	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		267.00000	275	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.44100	7.41100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		86363.00000	84294	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5612.00000	5885	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		98449.00000	96301	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3781.00000	3975	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		101517.00000	99352	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3412.00000	3589	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		104600.00000	102419	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3074.00000	3236	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		117036.00000	114804	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1993.00000	2103	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.62900	7.60600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		14572.00000	13787	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7188.00000	7587	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		23356.00000	22385	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3311.00000	3524	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		33803.00000	32713	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1299.00000	1393	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.57000	7.53100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21190.00000	19950	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10261.00000	10978	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29392.00000	27927	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6167.00000	6659	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		38787.00000	37141	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3454.00000	3765	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.45000	7.42600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		81847.00000	79937	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		214.00000	234	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		95885.00000	93961	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		66.00000	73	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		99366.00000	97441	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		48.00000	53	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		102833.00000	100907	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		35.00000	39	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		116546.00000	114617	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		9.00000	10	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.40700	7.37400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86348.00000	83854	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1484.00000	1624	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		99677.00000	97121	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		771.00000	849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		103019.00000	100452	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		649.00000	716	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		106361.00000	103784	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		544.00000	602	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119683.00000	117077	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		261.00000	290	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.32300	254.49500		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,347.00</b>



Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**0.00**

**1,347.00**