

# Daily MTM Report

Daily summary for 22/02/2007

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			7.80000	7.89000			0.00	0.00
R157 On 15/09/2015 Bond			7.48000	7.55000			0.00	0.00
R186 On 21/12/2026 Bond			7.20000	7.27500			0.00	0.00
R194 On 28/02/2008 Bond			8.40900	8.53800			0.00	0.00
R196 On 28/02/2009 Bond			8.15000	8.28500			0.00	0.00
R201 On 21/12/2014 Bond			7.49000	7.55500			0.00	0.00
R203 On 15/09/2017 Bond			7.38000	7.45000			0.00	0.00
R204 On 21/12/2018 Bond			7.35500	7.42500			0.00	0.00
R206 On 15/01/2014 Bond			7.50500	7.57000			0.00	0.00
R207 On 15/01/2020 Bond			7.30500	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			110.88800		110.56400		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			259.80300		258.80400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			238040.00000	248030	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			265.39600		264.37500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			238752.00000	248961	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			2.00000	1	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.63200		273.59300		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.85700		279.80100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.48600		8.52300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16600		8.21600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.65700		7.68700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.95000		8.94100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.18400		8.24000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.08500		8.13200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.01300		8.06600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.95400		8.00700		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			9.12600		9.10400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			3915.00000	3967	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			4.00000	4	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.05300		9.03500		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		3811.00000	3851	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		69.00000	65	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.86700	8.84900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3760.00000	3800	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		223.00000	215	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.68900	8.67500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		20996.00000	20984	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18133.00000	18089	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.62700	8.62400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4279.00000	4241	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15719.00000	15625	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.47700	8.49000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7560.00000	7444	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21469.00000	21590	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.15800	8.22400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		285.00000	201	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		41854.00000	44484	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.08100	8.15300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1522.00000	1251	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		46070.00000	48778	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			7.94800	7.99800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9.00000	5	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		68121.00000	71684	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			7.89400	7.94600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		234.00000	171	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		72084.00000	75756	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61300	8.61300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.74400	8.74900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.90000	8.90700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.84500	8.84800		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			255.95700	254.95800		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.77000	7.86000		3.35	0.00	166.00
R153 On 03/05/2007 Bond Future	8.50	Call		20984.00000	23464	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1162.00000	819	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		29397.00000	32076	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		433.00000	289	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		26535.00000	29163	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		609.00000	413	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		27961.00000	30616	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		514.00000	346	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		35220.00000	37966	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		214.00000	138	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.67500	7.76500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24027.00000	26151	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2843.00000	2338	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28861.00000	31116	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1999.00000	1626	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30103.00000	32387	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1828.00000	1483	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31357.00000	33666	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1671.00000	1351	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36468.00000	38866	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1160.00000	928	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.45500	7.52500		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		14319.00000	16925	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		16204.00000	13524	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		39366.00000	43688	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4203.00000	3238	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		71672.00000	76730	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		787.00000	560	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		105448.00000	110694	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		117.00000	77	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		85188.00000	90358	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		375.00000	259	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		88574.00000	93762	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		310.00000	212	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		91958.00000	97162	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		256.00000	174	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.37500	7.44500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		78471.00000	83079	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3501.00000	2933	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		90930.00000	95703	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2372.00000	1968	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		94075.00000	98882	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2149.00000	1779	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		97228.00000	102066	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1947.00000	1608	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		109891.00000	114832	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1307.00000	1070	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			7.16200	7.23800		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		123040.00000	132640	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		926.00000	619	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		144665.00000	154421	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		424.00000	274	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		155358.00000	165160	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		285.00000	181	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		176415.00000	186273	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		126.00000	77	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		150024.00000	159805	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		348.00000	223	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.12100	7.19700		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		131869.00000	140784	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		5326.00000	4352	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		152089.00000	161295	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3558.00000	2876	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		157147.00000	166413	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3215.00000	2592	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		162201.00000	171521	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2904.00000	2336	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		182318.00000	191813	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1931.00000	1538	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.20500	8.36500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4641.00000	5489	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1643.00000	1240	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7539.00000	8590	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		667.00000	468	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6010.00000	6970	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1072.00000	782	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5723.00000	6662	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1172.00000	861	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6304.00000	7284	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		979.00000	708	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			7.91900	8.11600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6418.00000	7099	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2952.00000	2552	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8223.00000	8998	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2040.00000	1734	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7112.00000	7832	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2558.00000	2196	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7473.00000	8212	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2376.00000	2033	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7291.00000	8021	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2465.00000	2114	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			8.02500	8.17400		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3636.00000	5219	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2353.00000	1415	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		6467.00000	8521	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		979.00000	512	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		9996.00000	12336	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		326.00000	146	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			7.88500	8.04800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		6188.00000	7724	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3219.00000	2352	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		8604.00000	10410	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1978.00000	1379	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		11402.00000	13424	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1135.00000	753	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.43300	7.50000		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		58312.00000	62176	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		538.00000	384	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		69102.00000	73043	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		252.00000	174	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		71802.00000	75756	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		207.00000	142	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		74500.00000	78465	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		170.00000	116	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		85252.00000	89245	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		76.00000	50	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.37300	7.43900		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		62571.00000	66028	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2668.00000	2252	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		72506.00000	76085	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1789.00000	1496	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		75015.00000	78619	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1617.00000	1349	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		77531.00000	81159	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1463.00000	1218	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		87639.00000	91341	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		975.00000	805	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.33100	7.40200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		77678.00000	82932	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		84.00000	48	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		90937.00000	96216	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		21.00000	11	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		94223.00000	99506	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		14.00000	7	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		97497.00000	102782	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		10.00000	5	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		110455.00000	115744	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		2.00000	1	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.27800	7.34900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		81332.00000	86306	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1101.00000	851	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		93905.00000	98993	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		550.00000	414	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		97057.00000	102166	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		458.00000	343	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		100210.00000	105336	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		380.00000	283	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		112784.00000	117960	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		174.00000	126	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.31000	7.38100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		85220.00000	90632	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		993.00000	736	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		98787.00000	104323	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		470.00000	336	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		102182.00000	107739	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		386.00000	274	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		105574.00000	111149	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		315.00000	222	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		119072.00000	124698	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		135.00000	92	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.26200	7.33300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		91423.00000	96383	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4549.00000	3895	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		103790.00000	108941	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2999.00000	2536	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		106919.00000	112111	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2691.00000	2268	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		110059.00000	115288	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2410.00000	2025	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		122692.00000	128046	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1526.00000	1266	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.44600	7.51300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		17322.00000	19745	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		5132.00000	4076	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		26981.00000	29928	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2131.00000	1598	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		38047.00000	41308	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		738.00000	519	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.38300	7.45000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		23553.00000	25817	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		8544.00000	7417	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		32264.00000	34905	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4959.00000	4209	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		42083.00000	45016	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2670.00000	2212	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.26300	7.34000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		88683.00000	94927	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		93.00000	53	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		102800.00000	109073	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		25.00000	13	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		106292.00000	112568	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		18.00000	9	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		109767.00000	116046	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		12.00000	6	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		123496.00000	129779	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		3.00000	1	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.21900	7.29500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		92261.00000	98161	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1050.00000	795	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		105775.00000	111793	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		523.00000	385	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		109152.00000	115190	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		435.00000	318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		112523.00000	118580	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		361.00000	262	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		125932.00000	132040	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		165.00000	116	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			256.70900	255.72400		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,462.00</b>



Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

---

**Grand Total:**

**0.00**

**1,462.00**