



# Daily MTM Report

Daily summary for 09/02/2007

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			8.02500	8.01500			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.66000			0.00	0.00
R186 On 21/12/2026 Bond			7.34500	7.33000			0.00	0.00
R194 On 28/02/2008 Bond			8.75500	8.70500			0.00	0.00
R196 On 28/02/2009 Bond			8.60000	8.52200			0.00	0.00
R201 On 21/12/2014 Bond			7.66500	7.65500			0.00	0.00
R203 On 15/09/2017 Bond			7.56000	7.55000			0.00	0.00
R204 On 21/12/2018 Bond			7.52500	7.51500			0.00	0.00
R206 On 15/01/2014 Bond			7.68000	7.67000			0.00	0.00
R207 On 15/01/2020 Bond			7.46500	7.45500			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			110.29700		110.33800		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.58000		257.70800		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			227080.00000	225800	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			263.24100		263.37100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			228717.00000	227417	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			7.00000	7	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			275.92900		276.25700		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			275.92900		0.00000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.62700		8.61100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.32600		8.31800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.82400		7.83300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.07100		9.05400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35100		8.34600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.24200		8.23900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17100		8.16700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10700		8.10400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.35000		9.32100		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.29000		9.26500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4305.00000	4365	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			9.18900		9.16700		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		4124.00000	4174	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		61.00000	57	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.97400	8.95200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4012.00000	4061	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		205.00000	196	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.79900	8.77100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21472.00000	21481	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18378.00000	18317	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.74700	8.72500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5574.00000	5659	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15156.00000	14838	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.59500	8.57100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8563.00000	8683	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20977.00000	20655	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.33000	8.31800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		650.00000	663	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		38326.00000	37838	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.25500	8.24200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2165.00000	2210	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		43014.00000	42517	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11000	8.10700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		58.00000	57	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		60488.00000	60260	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05400	8.05200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		508.00000	506	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		64851.00000	64690	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.65500	8.65700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.93200	8.92800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.25500	9.23900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.07500	9.06500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.92700	254.08600		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.95000	7.95000		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		20109.00000	20236	4.25	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3101.00000	3228	4.25	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27617.00000	27848	4.37	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1467.00000	1699	4.37	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25020.00000	25230	4.33	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		1907.00000	2117	4.33	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		26308.00000	26530	4.35	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		1675.00000	1898	4.35	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		33027.00000	33267	4.45	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		836.00000	1075	4.45	0.00	0.00
R153 On 02/08/2007 Bond Future			7.87000	7.87000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24525.00000	24775	4.25	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6398.00000	6648	4.25	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28648.00000	29080	4.33	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4844.00000	5276	4.33	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29723.00000	30193	4.35	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4505.00000	4975	4.35	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30814.00000	31318	4.37	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4185.00000	4690	4.37	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35331.00000	35942	4.45	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3080.00000	3690	4.45	0.00	0.00
R157 On 03/05/2007 Bond Future			7.64000	7.63000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		16766.00000	15289	7.65	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		26530.00000	25800	7.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		37408.00000	36773	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		10123.00000	10235	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		65846.00000	65634	8.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		2840.00000	3375	8.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98019.00000	97667	8.85	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		566.00000	961	8.85	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78489.00000	78261	8.61	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1555.00000	2073	8.61	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81711.00000	81468	8.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1326.00000	1829	8.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		84950.00000	84689	8.69	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1126.00000	1612	8.69	0.00	0.00
R157 On 02/08/2007 Bond Future			7.58500	7.57500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		73781.00000	74202	8.45	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8357.00000	9509	8.45	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		84926.00000	85533	8.61	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		5914.00000	7251	8.61	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		87785.00000	88419	8.65	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		5405.00000	6770	8.65	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		86382.00000	91324	8.69	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		647.00000	6319	8.69	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		102412.00000	103091	8.85	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3373.00000	4783	8.85	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			7.29500	7.28000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		119626.00000	118417	13.76	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		2940.00000	3661	13.76	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		140324.00000	139038	14.02	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		1511.00000	2156	14.02	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		150706.00000	149358	14.16	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1061.00000	1644	14.16	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		171363.00000	169876	14.42	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		502.00000	946	14.42	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		145516.00000	144201	14.09	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1269.00000	1884	14.09	0.00	0.00
R186 On 02/08/2007 Bond Future			7.25000	7.23600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		130534.00000	130433	13.81	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		9022.00000	10721	13.81	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		149496.00000	149543	14.09	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5998.00000	7844	14.09	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		154295.00000	154351	14.16	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		5395.00000	7251	14.16	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		159109.00000	159166	14.23	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4845.00000	6701	14.23	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		178455.00000	178437	14.51	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3101.00000	4882	14.51	0.00	0.00
R194 On 03/05/2007 Bond Future			8.52500	8.46900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4365.00000	4085	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2178.00000	2334	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7062.00000	6710	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1001.00000	1086	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5633.00000	5314	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1506.00000	1624	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5366.00000	5054	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1626.00000	1752	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5906.00000	5581	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1392.00000	1503	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.24900	8.19100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6334.00000	6130	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3280.00000	3394	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8087.00000	7857	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2316.00000	2403	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7008.00000	6793	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2865.00000	2968	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7359.00000	7139	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2672.00000	2770	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7182.00000	6965	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2768.00000	2868	1.60	0.00	0.00

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R196 On 03/05/2007 Bond Future			8.47100	8.38600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4245.00000	3425	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2331.00000	2939	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2188.00000	1663	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4478.00000	5381	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		7124.00000	6036	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1027.00000	1367	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.35700	8.26600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4606.00000	3963	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4841.00000	5531	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6622.00000	5817	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3199.00000	3727	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		9057.00000	8101	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1994.00000	2371	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.59200	7.58200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		55004.00000	54804	8.59	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2122.00000	2516	8.59	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		65125.00000	64914	8.75	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1167.00000	1551	8.75	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		67699.00000	67478	8.79	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		996.00000	1370	8.79	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		70286.00000	70052	8.83	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		847.00000	1208	8.83	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		80713.00000	80413	8.99	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		429.00000	724	8.99	0.00	0.00
R201 On 02/08/2007 Bond Future			7.52500	7.51700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		61059.00000	61440	8.62	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		5709.00000	6556	8.62	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		70131.00000	70629	8.78	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		3968.00000	4931	8.78	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		72452.00000	72966	8.82	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		3609.00000	4588	8.82	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		74792.00000	75319	8.86	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3277.00000	4270	8.86	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		84305.00000	84839	9.03	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2195.00000	3194	9.03	0.00	0.00
R203 On 03/05/2007 Bond Future			7.49700	7.48700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		71569.00000	70836	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		262.00000	266	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		84711.00000	83975	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		82.00000	83	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		87982.00000	87246	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		61.00000	61	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		91244.00000	90508	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		44.00000	44	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		104178.00000	103441	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		11.00000	11	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.43900	7.43100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		75942.00000	75380	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1703.00000	1724	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		88269.00000	87697	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		907.00000	918	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		91375.00000	90802	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		768.00000	777	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		94486.00000	93911	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		649.00000	656	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106936.00000	106357	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		319.00000	322	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.46700	7.45700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		80084.00000	79305	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1881.00000	1891	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		93290.00000	92504	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		997.00000	1000	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		96616.00000	95829	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		843.00000	845	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		99946.00000	99158	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		711.00000	712	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		113261.00000	112470	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		348.00000	347	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.41500	7.40600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		87059.00000	86402	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5917.00000	5964	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		99087.00000	98414	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4028.00000	4059	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		102141.00000	101465	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3645.00000	3672	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		105210.00000	104531	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3293.00000	3318	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		117595.00000	116907	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2161.00000	2176	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.60400	7.59500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15369.00000	15021	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		7418.00000	7533	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		24144.00000	23735	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		3533.00000	3587	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		34524.00000	34080	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		1453.00000	1473	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.53400	7.52700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21613.00000	21353	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10483.00000	10575	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29797.00000	29502	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6370.00000	6427	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		39152.00000	38833	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3618.00000	3650	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.41100	7.40100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		83900.00000	83097	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		252.00000	255	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		97917.00000	97111	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		83.00000	84	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		101395.00000	100589	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		62.00000	62	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		104860.00000	104053	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		46.00000	46	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		118565.00000	117758	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		13.00000	13	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.36200	7.35300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		88071.00000	87373	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1525.00000	1547	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		101391.00000	100682	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		803.00000	815	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		104731.00000	104020	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		679.00000	689	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		108070.00000	107357	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		572.00000	580	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		121382.00000	120665	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		279.00000	283	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.52500	254.65100		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**