

# Daily MTM Report

Daily summary for 28/02/2007

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			7.98000	7.94000			0.00	0.00
R157 On 15/09/2015 Bond			7.63000	7.60500			0.00	0.00
R186 On 21/12/2026 Bond			7.39000	7.37000			0.00	0.00
R194 On 28/02/2008 Bond			8.55100	8.48600			0.00	0.00
R196 On 28/02/2009 Bond			8.32000	8.25500			0.00	0.00
R201 On 21/12/2014 Bond			7.66000	7.64000			0.00	0.00
R203 On 15/09/2017 Bond			7.53000	7.51500			0.00	0.00
R204 On 21/12/2018 Bond			7.51000	7.49000			0.00	0.00
R206 On 15/01/2014 Bond			7.67000	7.65000			0.00	0.00
R207 On 15/01/2020 Bond			7.44500	7.43000			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			110.23500	110.41200		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.51700	257.96300		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		229630.00000	225170	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			263.06350	263.51400		3.89	0.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call		230143.00000	225638	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3.00000	3	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.72200	273.52800		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.00300	279.80000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65500	8.65000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.32300	8.33100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80600	7.83100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.19600	9.01000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35300	8.36100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.23300	8.24400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.18100	8.17400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.12800	8.11500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.07500	9.07900		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.19800	9.19300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4128.00000	4140	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2.00000	2	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.15300	9.14600		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		4061.00000	4076	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		48.00000	47	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01800	9.01900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4143.00000	4140	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		161.00000	160	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.87300	8.85300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21052.00000	21047	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		17755.00000	17706	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.77300	8.77200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4799.00000	4745	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13522.00000	13449	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.65000	8.65300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8373.00000	8313	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19281.00000	19276	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.36400	8.35600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		412.00000	410	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36510.00000	36181	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.29300	8.28600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1984.00000	1997	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40995.00000	40718	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.10400	8.11800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		20.00000	16	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		59642.00000	60603	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.05300	8.06600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		394.00000	362	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63705.00000	64576	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61206	8.61200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.72700	8.73100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.88300	8.89000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.08600	8.85300		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.89800	254.31400		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.97000	7.91000		3.35	0.00	366.00
R153 On 03/05/2007 Bond Future	8.50	Call		19463.00000	17840	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1205.00000	1456	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27830.00000	26057	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		431.00000	532	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24977.00000	23242	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		615.00000	754	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		26398.00000	24642	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		516.00000	634	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		33647.00000	31824	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		205.00000	256	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.89000	7.81500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22732.00000	21012	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3005.00000	3467	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27510.00000	25669	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2105.00000	2446	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28741.00000	26875	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1923.00000	2238	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29984.00000	28094	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1755.00000	2046	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35063.00000	33091	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1212.00000	1421	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.61500	7.58500		6.65	5.00	483.00
R157 On 03/05/2007 Bond Future	7.50	Call		11586.00000	10525	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		17981.00000	19167	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		35259.00000	33408	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		4604.00000	5001	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		67190.00000	65022	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		815.00000	894	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		100931.00000	98695	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		110.00000	120	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		80679.00000	78469	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		375.00000	412	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		84062.00000	81845	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		307.00000	338	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		87444.00000	85221	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		251.00000	276	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.57500	7.50500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		74330.00000	69816	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3778.00000	4392	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		86689.00000	81993	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2547.00000	2980	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		89814.00000	85081	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2305.00000	2701	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		92950.00000	88182	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2086.00000	2447	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		105559.00000	100680	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1391.00000	1641	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			7.35700	7.33500		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		110770.00000	108036	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1143.00000	1216	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		132266.00000	129490	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		512.00000	544	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		142925.00000	140138	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		339.00000	359	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		163948.00000	161148	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		145.00000	154	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		137606.00000	134824	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		417.00000	443	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.31700	7.29600		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		120173.00000	117756	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6349.00000	6607	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		140054.00000	137554	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4243.00000	4419	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		145046.00000	142530	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3833.00000	3992	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		150039.00000	147508	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3462.00000	3606	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		169964.00000	167385	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2298.00000	2394	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.38600	8.29900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4878.00000	4398	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1364.00000	1564	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7898.00000	7310	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		511.00000	602	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6311.00000	5771	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		857.00000	997	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6011.00000	5482	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		945.00000	1095	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6617.00000	6066	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		776.00000	905	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.10100	8.00800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6715.00000	6376	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2657.00000	2828	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8580.00000	8198	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		1805.00000	1933	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7433.00000	7077	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2287.00000	2440	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7807.00000	7441	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2117.00000	2262	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7619.00000	7258	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2200.00000	2350	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			8.21800	8.14200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3829.00000	3079	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2005.00000	2539	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		6800.00000	5785	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		772.00000	1040	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		10442.00000	9261	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		232.00000	334	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.08100	8.00500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		6497.00000	5801	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2895.00000	3318	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		8998.00000	8172	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1738.00000	2031	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		11872.00000	10939	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		971.00000	1158	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.61200	7.58900		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		53097.00000	51772	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		632.00000	673	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		63830.00000	62482	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		288.00000	307	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		66522.00000	65170	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		236.00000	250	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		69214.00000	67859	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		192.00000	204	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		79951.00000	78589	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		83.00000	88	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.55200	7.53100		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		57640.00000	56540	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3105.00000	3226	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		67429.00000	66291	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2081.00000	2163	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		69909.00000	68763	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1880.00000	1955	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		72399.00000	71247	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1699.00000	1767	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		82425.00000	81249	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1130.00000	1175	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.48800	7.47000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		72653.00000	71332	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		93.00000	99	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		85904.00000	84578	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		22.00000	23	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		89190.00000	87863	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		15.00000	16	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		92463.00000	91136	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		10.00000	11	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		105422.00000	104094	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		2.00000	2	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.43300	7.41800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		76454.00000	75407	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1269.00000	1314	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		88944.00000	87875	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		635.00000	659	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		92083.00000	91010	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		529.00000	549	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		95223.00000	94147	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		439.00000	456	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		107765.00000	106680	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		201.00000	208	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.47100	7.44900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		79859.00000	78169	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1024.00000	1071	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		93397.00000	91681	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		472.00000	493	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		96789.00000	95069	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		384.00000	401	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		100178.00000	98455	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		311.00000	325	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		113673.00000	111942	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		129.00000	134	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.42300	7.40200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		86365.00000	84881	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4910.00000	5068	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		98606.00000	97073	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3234.00000	3343	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		101710.00000	100167	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2901.00000	2999	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		104828.00000	103275	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2598.00000	2686	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		117388.00000	115805	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1641.00000	1699	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.62000	7.59800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		14017.00000	13240	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6220.00000	6577	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		23075.00000	22115	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2618.00000	2791	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		33824.00000	32758	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		908.00000	975	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.55700	7.53700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		20476.00000	19812	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9848.00000	10188	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		28720.00000	27941	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5796.00000	6021	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		38193.00000	37324	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3161.00000	3296	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.40900	7.39200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		84466.00000	83098	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		91.00000	95	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		98584.00000	97212	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		23.00000	24	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		102076.00000	100704	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16.00000	17	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		105552.00000	104180	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		11.00000	11	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		119281.00000	117909	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2.00000	2	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.36300	7.34800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		88091.00000	86930	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1144.00000	1185	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		101556.00000	100375	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		567.00000	588	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		104925.00000	103740	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		471.00000	489	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		108290.00000	107103	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		391.00000	405	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		121682.00000	120486	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		177.00000	184	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			254.46200	254.90200		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>5.00</b>	<b>1,710.00</b>



Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**5.00**

**1,710.00**