



# Daily MTM Report

Daily summary for 05/02/2007

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			8.09000	8.06000			0.00	0.00
R157 On 15/09/2015 Bond			7.71000	7.69000			0.00	0.00
R186 On 21/12/2026 Bond			7.39000	7.37500			0.00	0.00
R194 On 28/02/2008 Bond			8.76500	8.72000			0.00	0.00
R196 On 28/02/2009 Bond			8.59500	8.55000			0.00	0.00
R201 On 21/12/2014 Bond			7.71500	7.69500			0.00	0.00
R203 On 15/09/2017 Bond			7.61000	7.59000			0.00	0.00
R204 On 21/12/2018 Bond			7.57500	7.55000			0.00	0.00
R206 On 15/01/2014 Bond			7.73000	7.73700			0.00	0.00
R207 On 15/01/2020 Bond			7.50000	7.48500			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			110.16700		110.24000		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			257.07050		257.27500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			222750.00000	220705	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			262.71600		262.92400		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call			224250.00000	222170	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			10.00000	10	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			276.54000		276.85600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.67100		8.63300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39700		8.36100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90200		7.87500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05900		9.04500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42400		8.38700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30600		8.27200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.23100		8.21000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.16600		8.15100		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			9.26300		9.25700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4288.00000	4301	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			6.00000	5	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.17700		9.15100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4093.00000	4150	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		68.00000	62	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.96500	8.93100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3972.00000	4045	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		219.00000	204	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.78800	8.75500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21617.00000	21577	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18558.00000	18438	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.75500	8.72400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		5880.00000	5922	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15481.00000	14955	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.61800	8.58200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		8857.00000	8985	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21070.00000	20536	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.40000	8.35600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		869.00000	947	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36988.00000	35258	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.33100	8.28500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2518.00000	2714	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41598.00000	39895	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.18200	8.14200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		102.00000	123	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		58079.00000	55286	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.12700	8.08900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		661.00000	754	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62395.00000	59791	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.67100	8.68800		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.95500	8.98900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.27000	9.30800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.07900	9.09100		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.15300	253.39600		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			8.03500	7.99000		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		19414.00000	18244	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3654.00000	3886	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26716.00000	25430	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		1814.00000	1930	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24182.00000	22930	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		2317.00000	2466	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		25438.00000	24168	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2053.00000	2185	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32016.00000	30682	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1072.00000	1139	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.95500	7.82100		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25740.00000	22913	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6188.00000	7254	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29920.00000	26889	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4690.00000	5552	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31007.00000	27928	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4364.00000	5178	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32110.00000	28986	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4056.00000	4824	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36667.00000	33376	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		2990.00000	3592	4.15	0.00	0.00
R157 On 03/05/2007 Bond Future			7.68000	7.66000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		16539.00000	15559	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		28542.00000	29053	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		36507.00000	35162	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		11462.00000	11607	8.05	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		64235.00000	62741	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		3469.00000	3465	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		95979.00000	94469	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		766.00000	747	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		76666.00000	75157	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		1972.00000	1953	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		79844.00000	78333	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		1698.00000	1678	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		83042.00000	81530	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1458.00000	1437	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.64000	7.54400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		75983.00000	70166	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8291.00000	9482	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		87172.00000	81061	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		5891.00000	6789	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		90039.00000	83863	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		5391.00000	6223	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88637.00000	81856	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		634.00000	861	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		104693.00000	98244	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3386.00000	3945	8.05	0.00	0.00
R186 On 03/05/2007 Bond Future			7.33900	7.32300		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		115018.00000	112913	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3855.00000	3796	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		135365.00000	133266	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2076.00000	2023	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		145616.00000	143523	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1495.00000	1448	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		166083.00000	164004	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		745.00000	712	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		140489.00000	138392	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1764.00000	1714	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.29500	7.28000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		126190.00000	124325	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10323.00000	10373	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		144827.00000	142929	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		6973.00000	6991	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		149554.00000	147650	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6298.00000	6310	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		154300.00000	152391	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5679.00000	5687	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		173410.00000	171488	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3700.00000	3694	13.10	0.00	0.00
R194 On 03/05/2007 Bond Future			8.53800	8.47400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4448.00000	4098	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2300.00000	2449	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7115.00000	6691	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1093.00000	1169	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5703.00000	5313	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1615.00000	1724	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5438.00000	5056	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1738.00000	1855	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5973.00000	5576	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1498.00000	1600	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.27800	8.20700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6358.00000	6088	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3391.00000	3510	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8097.00000	7797	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2413.00000	2502	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7026.00000	6744	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2971.00000	3077	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7374.00000	7086	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2776.00000	2876	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7199.00000	6914	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2872.00000	2976	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			8.46300	8.40900		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		4129.00000	3572	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		2601.00000	2951	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		2148.00000	1775	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		4825.00000	5359	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6913.00000	6197	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1203.00000	1394	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.35200	8.29700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4465.00000	4050	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5154.00000	5544	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6423.00000	5912	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3455.00000	3748	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8798.00000	8199	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2189.00000	2396	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.64100	7.61900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		53334.00000	52035	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		2650.00000	2656	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		63274.00000	61962	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1515.00000	1506	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		65811.00000	64497	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1307.00000	1297	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		68364.00000	67048	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1124.00000	1112	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		78681.00000	77365	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		596.00000	583	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.57700	7.55600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		59461.00000	58330	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6379.00000	6466	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		68387.00000	67223	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4491.00000	4547	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		70675.00000	69505	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		4099.00000	4148	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		72983.00000	71807	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3736.00000	3779	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		82381.00000	81187	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2539.00000	2563	8.20	0.00	0.00
R203 On 03/05/2007 Bond Future			7.54600	7.52400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		68980.00000	67371	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		395.00000	400	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		82042.00000	80428	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		136.00000	135	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		85302.00000	83687	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		102.00000	101	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		88554.00000	86939	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		76.00000	75	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101466.00000	99852	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		22.00000	21	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.49000	7.47000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73453.00000	72054	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2049.00000	2100	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85647.00000	84223	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1120.00000	1146	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88728.00000	87299	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		956.00000	977	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		91815.00000	90383	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		813.00000	830	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104194.00000	102752	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		412.00000	419	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.51600	7.48900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		78056.00000	75962	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2375.00000	2404	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		91082.00000	88966	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1311.00000	1317	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		94372.00000	92252	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1122.00000	1124	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		97668.00000	95546	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		956.00000	956	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		110880.00000	108753	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		490.00000	485	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.46600	7.44000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		85100.00000	83224	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6614.00000	6762	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		96966.00000	95040	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4562.00000	4660	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		99984.00000	98047	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4143.00000	4231	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		103018.00000	101072	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3756.00000	3835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		115281.00000	113305	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2502.00000	2550	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.65300	7.65900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13784.00000	13774	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		9126.00000	8807	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		21951.00000	22024	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4633.00000	4397	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		31837.00000	31998	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2059.00000	1912	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.58700	7.59600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19781.00000	19918	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12111.00000	11798	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		27531.00000	27735	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		7564.00000	7319	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		36506.00000	36778	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4432.00000	4253	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.44400	7.42800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		81835.00000	80538	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		363.00000	354	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		95787.00000	94494	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		129.00000	124	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		99255.00000	97963	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		98.00000	93	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		102712.00000	101421	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		74.00000	70	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		116398.00000	115109	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		23.00000	21	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.39700	7.38100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		86093.00000	84837	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1788.00000	1810	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		99311.00000	98042	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		965.00000	973	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		102632.00000	101360	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		821.00000	827	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		105953.00000	104679	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		696.00000	700	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		119211.00000	117933	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		348.00000	349	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.95600	254.21700		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,522.00</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**

**1,522.00**