

# Daily MTM Report

Daily summary for 20/02/2007

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			7.89500	7.91000			0.00	0.00
R157 On 15/09/2015 Bond			7.55000	7.61000			0.00	0.00
R186 On 21/12/2026 Bond			7.28000	7.33000			0.00	0.00
R194 On 28/02/2008 Bond			8.55000	8.60000			0.00	0.00
R196 On 28/02/2009 Bond			8.29500	8.34500			0.00	0.00
R201 On 21/12/2014 Bond			7.55000	7.61000			0.00	0.00
R203 On 15/09/2017 Bond			7.45500	7.51000			0.00	0.00
R204 On 21/12/2018 Bond			7.43000	7.47000			0.00	0.00
R206 On 15/01/2014 Bond			7.56000	7.62000			0.00	0.00
R207 On 15/01/2020 Bond			7.38000	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			110.62000		110.42500		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			258.93800		258.31600		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			233160.00000	239380	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			264.51000		263.87400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			233743.00000	240102	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			3.00000	2	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.93800		273.99200		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			280.14700		280.20200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.49600		8.51500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.21800		8.27400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70700		7.75700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.93000		8.93300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.23400		8.29000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13800		8.20200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.06000		8.12900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.99800		8.06700		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			9.09700		9.09600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			3896.00000	3898	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			5.00000	5	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.00600		9.01300		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		3763.00000	3747	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		74.00000	74	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.82300	8.82100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3700.00000	3703	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		236.00000	233	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.64900	8.66200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21033.00000	20991	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18205.00000	18192	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.59700	8.60100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4262.00000	4187	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16125.00000	16123	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.45700	8.46300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7471.00000	7397	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21878.00000	21915	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.20500	8.24200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		334.00000	272	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		41177.00000	42637	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.13700	8.17400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1640.00000	1478	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		45337.00000	46705	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.00700	8.07500		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		23.00000	11	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		62772.00000	67515	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			7.95400	8.02500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		367.00000	249	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		66681.00000	71555	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61400	8.61500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.75300	8.75700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.91200	8.91700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.84900	8.85000		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			255.02400	254.39100		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.86000	7.88000		3.35	166.00	166.00
R153 On 03/05/2007 Bond Future	8.50	Call		20496.00000	21010	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		1300.00000	1188	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		28837.00000	29412	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		500.00000	448	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25995.00000	26554	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		695.00000	627	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		27410.00000	27977	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		590.00000	530	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		34632.00000	35228	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		252.00000	223	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.81500	7.81500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22916.00000	22893	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		3189.00000	3166	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27667.00000	27647	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		2262.00000	2243	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28891.00000	28872	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		2073.00000	2054	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30128.00000	30110	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1898.00000	1881	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35180.00000	35165	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		1329.00000	1314	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.52500	7.58500		6.65	0.00	504.00
R157 On 03/05/2007 Bond Future	7.50	Call		12444.00000	14425	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		18838.00000	16310	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		35934.00000	39443	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		5280.00000	4279	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		67452.00000	71700	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		1077.00000	816	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		100996.00000	105455	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		174.00000	123	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		80835.00000	85205	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		532.00000	392	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		84198.00000	88589	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		443.00000	325	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		87562.00000	91971	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		369.00000	269	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.54500	7.54500		6.40	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		72102.00000	72060	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		4483.00000	4441	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		84289.00000	84254	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		3081.00000	3047	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		87377.00000	87344	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		2802.00000	2769	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		90477.00000	90446	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2547.00000	2516	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		102966.00000	102942	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1733.00000	1709	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			7.24100	7.29200		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		116411.00000	122701	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		1270.00000	976	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		137871.00000	144304	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		603.00000	452	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		148512.00000	154989	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		411.00000	304	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		169505.00000	176037	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		189.00000	136	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		143201.00000	149658	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		498.00000	371	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.20000	7.25100		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		125780.00000	131580	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		6196.00000	5424	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		145751.00000	151774	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		4181.00000	3632	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		150759.00000	156828	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		3787.00000	3283	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		155765.00000	161876	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		3429.00000	2967	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		175728.00000	181976	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		2302.00000	1978	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.37700	8.43900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4306.00000	4598	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1885.00000	1693	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7094.00000	7474	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		799.00000	696	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5617.00000	5956	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1256.00000	1112	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5340.00000	5671	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1367.00000	1214	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5900.00000	6248	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1152.00000	1016	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.13300	8.21000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6128.00000	6373	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3177.00000	3001	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7884.00000	8168	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2217.00000	2079	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6802.00000	7063	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2763.00000	2602	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7154.00000	7422	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2571.00000	2418	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6977.00000	7242	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2666.00000	2509	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			8.18300	8.23800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3093.00000	3571	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		2890.00000	2440	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		5691.00000	6366	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1284.00000	1030	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		9052.00000	9867	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		463.00000	350	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.05700	8.11700		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5619.00000	6122	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		3666.00000	3286	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7912.00000	8521	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2300.00000	2027	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10603.00000	11303	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1352.00000	1169	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.49300	7.55400		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		55274.00000	58735	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		725.00000	542	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		65976.00000	69524	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		351.00000	255	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		68662.00000	72224	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		291.00000	210	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		71347.00000	74922	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		241.00000	173	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		82063.00000	85673	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		112.00000	78	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.43200	7.49500		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		59734.00000	62966	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		3102.00000	2653	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		69547.00000	72908	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		2101.00000	1781	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		72029.00000	75417	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1904.00000	1610	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		74523.00000	77935	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1726.00000	1457	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		84554.00000	88046	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		1162.00000	973	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.40600	7.46200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		73289.00000	77389	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		138.00000	91	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		86509.00000	90642	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		37.00000	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		89791.00000	93928	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		26.00000	16	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		93062.00000	97201	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		18.00000	11	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		106014.00000	110159	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		4.00000	2	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.35200	7.40900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		77222.00000	81140	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1380.00000	1129	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		89672.00000	93701	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		707.00000	566	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		92803.00000	96852	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		593.00000	472	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		95936.00000	100002	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		495.00000	393	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		108453.00000	112570	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		233.00000	180	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.38500	7.42500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		81976.00000	84952	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		1242.00000	1043	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		95430.00000	98497	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		606.00000	498	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		98805.00000	101888	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		502.00000	410	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		102179.00000	105277	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		414.00000	336	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		115627.00000	118764	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		184.00000	146	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.33700	7.37800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		88408.00000	91191	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		5073.00000	4633	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		100631.00000	103537	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		3378.00000	3061	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		103729.00000	106662	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		3039.00000	2749	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		106841.00000	109798	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2730.00000	2464	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		119376.00000	122415	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1748.00000	1564	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.50100	7.56200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15750.00000	17816	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		6096.00000	5004	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		24972.00000	27548	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		2658.00000	2077	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		35749.00000	38652	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		975.00000	720	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.43700	7.50000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21999.00000	24033	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		9511.00000	8367	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		30408.00000	32809	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		5624.00000	4847	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		39984.00000	42676	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		3091.00000	2606	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.33800	7.38900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		84759.00000	88850	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		142.00000	98	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		98844.00000	102964	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		40.00000	26	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		102332.00000	106456	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		29.00000	19	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		105804.00000	109931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		21.00000	13	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		119526.00000	123659	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		5.00000	3	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.29300	7.34500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		88466.00000	92431	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1278.00000	1060	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		101879.00000	105942	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		650.00000	529	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		105238.00000	109318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		544.00000	440	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		108594.00000	112689	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		454.00000	366	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		121957.00000	126097	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		212.00000	168	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			255.85400	255.24000		0.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>166.00</b>	<b>1,459.00</b>



Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**166.00**

**1,459.00**