

Daily MTM Report

Daily summary for 26/02/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			7.89000	7.82000			0.00	0.00
R157 On 15/09/2015 Bond			7.57500	7.50000			0.00	0.00
R186 On 21/12/2026 Bond			7.31500	7.23000			0.00	0.00
R194 On 28/02/2008 Bond			8.50400	8.48400			0.00	0.00
R196 On 28/02/2009 Bond			8.25500	8.22500			0.00	0.00
R201 On 21/12/2014 Bond			7.59500	7.51500			0.00	0.00
R203 On 15/09/2017 Bond			7.48000	7.40000			0.00	0.00
R204 On 21/12/2018 Bond			7.46000	7.38000			0.00	0.00
R206 On 15/01/2014 Bond			7.61500	7.53500			0.00	0.00
R207 On 15/01/2020 Bond			7.40000	7.32500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:								0.00	0.00

Derivatives

CRD1 On 03/05/2007 Index Future			110.50800		110.79400		0.00	0.00	10.00
GOVI On 03/05/2007 jGovi			258.49100		259.49400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			244940.00000	234910	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			264.05700		265.08000		3.89	69.00	69.00
GOVI On 02/08/2007 jGovi	240.50	Call			245801.00000	235572	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			1.00000	2	3.89	0.00	0.00
ILBI On 03/05/2007 Index Future			273.54000		273.60100		0.00	0.00	0.00
ILBI On 02/08/2007 Index Future			279.92100		279.84600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.58200		8.53700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.27400		8.22000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78000		7.70800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.98700		8.97800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.30100		8.24400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18800		8.12700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12100		8.05700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06400		7.99800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.07500		9.07500		0.00	0.00	0.00
JFRA On 03/05/2007 jFra			9.16300		9.15700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4042.00000	4056	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			3.00000	2	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.11400		9.09100		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		3937.00000	3988	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		59.00000	53	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.94700	8.92100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3921.00000	3977	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		195.00000	183	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.79100	8.74000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21021.00000	21001	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18001.00000	17857	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.70800	8.67300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		4444.00000	4474	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14982.00000	14370	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.57800	8.53200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		7745.00000	7921	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20879.00000	20208	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.28200	8.22000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		258.00000	305	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		41970.00000	39457	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.20900	8.14500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		1459.00000	1656	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		46318.00000	43859	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.05700	7.99300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		7.00000	11	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		68457.00000	63946	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.00500	7.93800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		215.00000	291	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		72618.00000	67942	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.61200	8.61200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73200	8.74900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89200	8.92200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.85200	8.86500		0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			254.67400	255.68000		0.00	0.00	15.00
R153 On 03/05/2007 Bond Future			7.86000	7.79000		3.35	81.00	166.00
R153 On 03/05/2007 Bond Future	8.50	Call		22876.00000	20852	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		859.00000	1030	3.45	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		31461.00000	29327	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		303.00000	363	3.57	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		28555.00000	26447	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		433.00000	520	3.53	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		30004.00000	27882	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		363.00000	435	3.55	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		37344.00000	35177	3.65	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		144.00000	172	3.65	0.00	0.00
R153 On 02/08/2007 Bond Future			7.77400	7.69500		3.10	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25647.00000	23706	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		2419.00000	2784	3.20	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30588.00000	28544	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		1683.00000	1945	3.28	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31854.00000	29787	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		1535.00000	1775	3.30	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		33129.00000	31043	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		1399.00000	1619	3.32	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		38314.00000	36161	3.40	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		961.00000	1115	3.40	0.00	0.00
R157 On 03/05/2007 Bond Future			7.56400	7.47500		6.65	0.00	482.00
R157 On 03/05/2007 Bond Future	7.50	Call		16010.00000	12397	6.25	0.00	60.00
R157 On 03/05/2007 Bond Future	7.50	Put		14122.00000	17215	6.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Call		42341.00000	36599	6.65	0.00	0.00
R157 On 03/05/2007 Bond Future	8.00	Put		3404.00000	4369	6.65	0.00	60.00
R157 On 03/05/2007 Bond Future	8.50	Call		75245.00000	68724	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		588.00000	773	7.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		109184.00000	102503	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		80.00000	105	7.45	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		88857.00000	82237	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		271.00000	357	7.21	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		92259.00000	85623	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		222.00000	292	7.25	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		95657.00000	89008	7.29	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		182.00000	239	7.29	0.00	0.00
R157 On 02/08/2007 Bond Future			7.48400	7.39500		6.40	0.00	3.00
R157 On 02/08/2007 Bond Future	8.50	Call		81707.00000	75732	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		3042.00000	3635	6.80	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		94296.00000	88136	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		2042.00000	2450	6.96	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		97467.00000	91270	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		1846.00000	2217	7.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		100645.00000	94414	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1669.00000	2006	7.04	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		113390.00000	107049	7.20	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		1110.00000	1338	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			7.27900	7.19200		10.93	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		128783.00000	117730	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		686.00000	915	11.59	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		150527.00000	139347	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		304.00000	406	11.85	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		161256.00000	150041	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		200.00000	267	11.99	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		182358.00000	171104	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		86.00000	114	12.25	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		155905.00000	144706	11.92	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		247.00000	330	11.92	0.00	0.00
R186 On 02/08/2007 Bond Future			7.23800	7.15000		11.19	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		137276.00000	126828	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		4630.00000	5574	11.90	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		157697.00000	146947	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		3064.00000	3706	12.18	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		162797.00000	151987	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		2762.00000	3344	12.25	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		167889.00000	157024	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		2490.00000	3017	12.32	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		188130.00000	177091	12.60	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		1641.00000	1994	12.60	0.00	0.00
R194 On 03/05/2007 Bond Future			8.32000	8.29000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5001.00000	4784	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		1416.00000	1434	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8006.00000	7770	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		549.00000	547	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6428.00000	6199	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		904.00000	909	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6129.00000	5902	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		993.00000	1000	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6733.00000	6502	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		822.00000	825	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.03600	8.00600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6774.00000	6629	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		2705.00000	2725	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8635.00000	8480	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		1848.00000	1858	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7491.00000	7342	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2333.00000	2349	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7863.00000	7712	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2162.00000	2176	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7676.00000	7526	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2247.00000	2261	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			8.14100	8.10500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		4297.00000	3860	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		1848.00000	2020	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		7367.00000	6829	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		713.00000	784	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		11053.00000	10466	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		217.00000	239	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.00300	7.96500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		6926.00000	6529	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		2734.00000	2897	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		9486.00000	9031	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		1636.00000	1742	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		12402.00000	11905	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		912.00000	975	1.60	0.00	0.00
R201 On 03/05/2007 Bond Future			7.54200	7.45800		6.58	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		60704.00000	55798	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		413.00000	533	6.97	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		71554.00000	66583	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		187.00000	242	7.13	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		74264.00000	69283	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		153.00000	197	7.17	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		76971.00000	71982	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		124.00000	161	7.21	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		87747.00000	82736	7.37	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		54.00000	69	7.37	0.00	0.00
R201 On 02/08/2007 Bond Future			7.48200	7.39600		6.59	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		64778.00000	60187	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		2354.00000	2797	7.01	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		74803.00000	70071	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		1565.00000	1867	7.17	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		77330.00000	72569	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		1411.00000	1685	7.21	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		79863.00000	75078	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		1274.00000	1522	7.25	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		90027.00000	85159	7.42	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		842.00000	1009	7.42	0.00	0.00
R203 On 03/05/2007 Bond Future			7.43400	7.35100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		81442.00000	75298	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		52.00000	77	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		94724.00000	88561	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		12.00000	18	7.05	0.00	0.00

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R203 On 03/05/2007 Bond Future	8.75	Call		98013.00000	91848	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		8.00000	12	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		101288.00000	95122	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		5.00000	8	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		114251.00000	108082	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1.00000	1	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.38000	7.29600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		85019.00000	79094	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		891.00000	1134	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		97686.00000	91646	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		435.00000	562	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		100856.00000	94796	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		360.00000	468	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		104023.00000	97946	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		297.00000	387	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		116639.00000	110514	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		132.00000	175	7.05	0.00	0.00
R204 On 03/05/2007 Bond Future			7.41800	7.33500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		88673.00000	82236	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		778.00000	947	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		102341.00000	95814	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		356.00000	435	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		105754.00000	99212	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		289.00000	354	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		109161.00000	102607	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		234.00000	287	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		122702.00000	116117	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		97.00000	118	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.37000	7.28600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		94634.00000	88615	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		4048.00000	4652	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		107143.00000	100936	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		2640.00000	3055	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		110302.00000	104056	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		2362.00000	2738	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		113471.00000	107189	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		2110.00000	2450	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		126199.00000	119799	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		1321.00000	1544	11.05	0.00	0.00
R206 On 03/05/2007 Bond Future			7.56100	7.47700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		18512.00000	15319	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		4455.00000	5613	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		28489.00000	24682	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		1772.00000	2316	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		39760.00000	35614	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		583.00000	788	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.49800	7.41100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		24797.00000	21759	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		7816.00000	9170	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		33741.00000	30230	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		4464.00000	5344	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		43746.00000	39878	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		2361.00000	2885	5.59	0.00	0.00
R207 On 03/05/2007 Bond Future			7.36100	7.28300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		93293.00000	86963	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		57.00000	79	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		107436.00000	101090	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		14.00000	20	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		110931.00000	104583	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		10.00000	14	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		114409.00000	108060	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		7.00000	9	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		128142.00000	121790	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1.00000	2	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.31600	7.23700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		96736.00000	90561	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		832.00000	1042	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		110349.00000	104073	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		404.00000	513	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		113744.00000	107450	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		334.00000	426	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		117131.00000	110823	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		275.00000	352	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		130583.00000	124234	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		122.00000	159	8.55	0.00	0.00
TRT1 On 03/05/2007 Index Future			255.41700	256.40500		0.00	0.00	500.00
Total for Derivatives:							150.00	1,509.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

150.00

1,509.00