



Daily MTM Report

Daily summary for 08/01/2007

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			8.11000	8.10500			0.00	0.00
R157 On 15/09/2015 Bond			7.70500	7.71000			0.00	0.00
R186 On 21/12/2026 Bond			7.28000	7.28500			0.00	0.00
R194 On 28/02/2008 Bond			8.75000	8.74000			0.00	0.00
R201 On 21/12/2014 Bond			7.70500	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.59000	7.59500			0.00	0.00
R204 On 21/12/2018 Bond			7.53500	7.54500			0.00	0.00
R206 On 15/01/2014 Bond			7.73000	7.73500			0.00	0.00
R207 On 15/01/2020 Bond			7.46500	7.47000			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 01/02/2007 Index Future			107.79700	107.74500		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		18264.00000	18579	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		814.00000	609	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			251.99100	251.88800		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		218880.00000	219910	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			257.62000	257.51600		3.89	1.00	117.00
GOVI On 03/05/2007 jGovi	235.00	Call		225160.00000	226200	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			263.32100	263.21400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		227162.00000	228229	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		22.00000	19	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.53800	269.57100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		47520.00000	46861	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1810.00000	1481	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72000	8.70900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29400	8.28400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.28000	7.70100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.10200	9.09300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.33700	8.32700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18100	8.16900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.10000	8.08700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.01400	8.02700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			9.20100	9.17900		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.21800	9.20200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4148.00000	4187	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		0.00000	0	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.33900	9.31400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4433.00000	4492	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		13.00000	11	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.27900	9.26600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4378.00000	4405	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		75.00000	70	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11800	9.11700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4432.00000	4431	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		194.00000	190	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.03300	8.97300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22633.00000	22628	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19045.00000	18898	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.99600	8.97700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5219.00000	5078	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		5639.00000	5152	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.88600	8.87100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8258.00000	8227	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15167.00000	14860	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.74400	8.73500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10925.00000	10885	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20325.00000	20119	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.47400	8.46600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		53.00000	36	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31597.00000	31250	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.40200	8.39400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1644.00000	1609	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36153.00000	35788	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.31800	8.31200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3314.00000	3285	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41221.00000	40943	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.10700	8.09700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		0.00000	0	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		60906.00000	60210	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.05100	8.04000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		138.00000	135	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		65072.00000	64304	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote			7.98900	7.97800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		599.00000	603	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		69952.00000	69190	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.46700	8.47600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.81100	8.82300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.11600	9.12300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89200	8.89500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.10100	9.10800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.88200	247.71200		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		43056.00000	44266	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1736.00000	1246	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.10000	8.10000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.00	Call		3504.00000	3229	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6831.00000	6556	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		7982.00000	7711	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3014.00000	2743	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12913.00000	12714	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1363.00000	1165	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21660.00000	21578	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		328.00000	246	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15697.00000	15541	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		874.00000	719	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14284.00000	14107	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1096.00000	920	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29488.00000	29458	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		85.00000	55	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1097.00000	926	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12796.00000	12625	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		255.00000	188	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		20403.00000	20336	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		41.00000	25	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		28716.00000	28700	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		4.00000	2	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		37286.00000	37284	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		54734.00000	54734	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		45968.00000	45968	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37420.00000	37412	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		20.00000	11	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.02000	8.02000		4.15	0.00	1.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.50	Call		19888.00000	19768	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5063.00000	4942	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26805.00000	26711	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2838.00000	2744	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24402.00000	24299	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3472.00000	3368	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25592.00000	25494	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3142.00000	3044	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31857.00000	31782	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1847.00000	1773	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.86700	7.86500		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25733.00000	25597	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7461.00000	7384	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29761.00000	29631	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5811.00000	5739	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30809.00000	30681	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5446.00000	5376	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31873.00000	31747	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5099.00000	5030	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36276.00000	36156	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3879.00000	3818	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.70000	7.70000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		13081.00000	12454	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		9274.00000	8647	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5109.00000	4566	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		20478.00000	19935	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		20379.00000	19829	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		5238.00000	4688	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		26052.00000	25590	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		3426.00000	2964	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		42103.00000	41878	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		1004.00000	779	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		52456.00000	52332	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		439.00000	314	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		59473.00000	59394	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		243.00000	164	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		62995.00000	62933	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		180.00000	118	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		70043.00000	70006	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		96.00000	59	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		131814.00000	131814	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		0.00000	0	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		66520.00000	66471	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		132.00000	84	7.92	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.75	Call		77076.00000	77055	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		50.00000	29	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		94506.00000	94501	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10.00000	5	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1451.00000	1167	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36360.00000	36076	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		286.00000	197	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		55105.00000	55016	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		111648.00000	111647	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2.00000	1	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		128484.00000	128483	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		0.00000	0	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		145013.00000	145013	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		0.00000	0	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.65000	7.65000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		66646.00000	66456	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5134.00000	4944	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		97440.00000	97352	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1481.00000	1393	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78655.00000	78510	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3214.00000	3069	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81733.00000	81599	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2842.00000	2707	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		84836.00000	84712	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2507.00000	2383	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.54900	7.55600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		76915.00000	77149	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		10101.00000	9823	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		87817.00000	88099	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7414.00000	7184	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		90612.00000	90906	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6843.00000	6624	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88097.00000	88553	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		972.00000	915	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		104930.00000	105276	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4502.00000	4335	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.26700	7.27100		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.25	Call		15633.00000	14915	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		18367.00000	17129	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		35314.00000	34977	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		6037.00000	5179	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		61687.00000	61833	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1538.00000	1164	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		90230.00000	90643	12.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.00	Put		299.00000	192	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		113070.00000	113558	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		69.00000	38	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		124324.00000	124828	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		33.00000	17	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		146406.00000	146922	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		8.00000	3	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		173170.00000	173689	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1.00000	0	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		118713.00000	119211	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		47.00000	25	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4864.00000	4286	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		40798.00000	39700	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		978.00000	752	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		71351.00000	70605	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		118.00000	74	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		106226.00000	105661	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		199018.00000	199538	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.21500	7.22000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		129229.00000	129597	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		4778.00000	4496	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		149384.00000	149839	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2807.00000	2612	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		159530.00000	160021	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2121.00000	1961	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		179803.00000	180350	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1177.00000	1074	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		154455.00000	154928	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2443.00000	2266	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.17000	7.17600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		139750.00000	140198	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10485.00000	10153	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		158501.00000	159019	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		7248.00000	6988	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		163242.00000	163777	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6588.00000	6344	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		167999.00000	168549	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5980.00000	5752	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		187116.00000	187723	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		4008.00000	3836	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.72500	8.70900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1778.00000	1596	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1868.00000	1847	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.65	Call		1531.00000	1358	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2124.00000	2111	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		922.00000	783	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3023.00000	3044	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2047.00000	1857	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1636.00000	1606	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		315.00000	241	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4937.00000	5023	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		74.00000	49	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7227.00000	7362	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9704.00000	9859	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12244.00000	12404	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14802.00000	14962	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17370.00000	17531	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19949.00000	20109	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27742.00000	27902	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25134.00000	25295	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22537.00000	22697	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.52400	8.51900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4702.00000	4632	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2904.00000	2874	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5893.00000	5824	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2157.00000	2126	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5643.00000	5573	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2294.00000	2263	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6149.00000	6080	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2025.00000	1995	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7229.00000	7161	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1558.00000	1529	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.29300	8.29400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6420.00000	6387	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3930.00000	3892	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7064.00000	7033	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3486.00000	3448	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7400.00000	7368	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3277.00000	3241	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7231.00000	7199	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/08/2007 Bond Future	9.00	Put		3380.00000	3343	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8095.00000	8065	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2887.00000	2852	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.68700	7.69100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		10509.00000	10163	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		6947.00000	6359	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4067.00000	3711	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		15705.00000	15107	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		20947.00000	20800	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2456.00000	2068	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		33839.00000	33907	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		688.00000	514	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		47703.00000	47890	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		153.00000	98	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		56123.00000	56341	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		57.00000	33	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		50510.00000	50710	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		111.00000	69	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		53317.00000	53527	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		80.00000	48	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		61720.00000	61949	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		28.00000	15	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		75588.00000	75827	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5.00000	2	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1134.00000	936	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		28251.00000	27811	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		217.00000	154	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		43097.00000	42792	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		27.00000	16	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		58960.00000	58706	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		89227.00000	89469	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1.00000	0	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.61600	7.62200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		54585.00000	54737	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4079.00000	3875	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		64155.00000	64359	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2574.00000	2421	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		66607.00000	66823	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2280.00000	2140	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		69078.00000	69305	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2016.00000	1887	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		79110.00000	79377	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1202.00000	1113	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.55500	7.56300		8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future	8.50	Call		60400.00000	60637	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7724.00000	7497	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		69109.00000	69387	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5620.00000	5434	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		71344.00000	71632	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5175.00000	4998	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		73599.00000	73897	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4759.00000	4591	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		82796.00000	83128	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3360.00000	3227	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.57500	7.57900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5682.00000	5343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		11571.00000	10934	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		16014.00000	15850	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		3416.00000	2955	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		31261.00000	31400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		599.00000	442	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		48370.00000	48642	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		58.00000	34	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		65562.00000	65857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		72349.00000	72645	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		68963.00000	69259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		82415.00000	82712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		75719.00000	76016	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		98888.00000	99185	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1219.00000	1023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		26029.00000	25536	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84303.00000	84006	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64014.00000	63713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		142.00000	98	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		44320.00000	43979	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.51300	7.51900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		69762.00000	70133	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		810.00000	740	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		82616.00000	83021	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		342.00000	306	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		85838.00000	86250	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		272.00000	242	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		89060.00000	89476	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		215.00000	190	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101891.00000	102321	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		79.00000	68	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.45900	7.46600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74364.00000	74754	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2670.00000	2552	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		86368.00000	86796	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1550.00000	1471	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89406.00000	89843	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1344.00000	1273	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92455.00000	92899	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1162.00000	1098	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104705.00000	105173	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		632.00000	592	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.52000	7.52900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		10173.00000	9871	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		12482.00000	11463	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		21948.00000	21965	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		4580.00000	3881	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		37901.00000	38285	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1352.00000	1019	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		55568.00000	56172	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		317.00000	206	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		73545.00000	74233	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		60.00000	32	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		80681.00000	81381	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30.00000	15	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		77119.00000	77815	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		43.00000	22	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		91275.00000	91985	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		10.00000	4	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		84228.00000	84932	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		21.00000	10	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		108606.00000	109320	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2.00000	1	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3512.00000	3193	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		26006.00000	24971	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		850.00000	692	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		44052.00000	43178	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		14.00000	8	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		86266.00000	85544	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.75	Call		137.00000	95	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64587.00000	63829	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.46300	7.47400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		80604.00000	81215	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3741.00000	3486	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		93243.00000	93930	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2291.00000	2110	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		96447.00000	97150	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2015.00000	1851	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		99662.00000	100380	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1769.00000	1619	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		112597.00000	113365	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1025.00000	926	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.41300	7.42500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		87555.00000	88186	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		7897.00000	7591	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		99206.00000	99900	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5631.00000	5388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		102170.00000	102879	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5159.00000	4929	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		105152.00000	105874	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		4720.00000	4505	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		117216.00000	117988	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3266.00000	3101	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.71200	7.71500		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		7210.00000	6942	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		5371.00000	4946	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		16263.00000	16178	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1412.00000	1169	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		27877.00000	27966	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		227.00000	158	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.63900	7.64500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15812.00000	15826	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		10435.00000	10140	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		23846.00000	23928	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		5808.00000	5581	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		33422.00000	33577	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2925.00000	2772	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.57600	7.58300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21307.00000	21394	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12986.00000	12723	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29008.00000	29146	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		8391.00000	8179	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37856.00000	38047	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.25	Put		5132.00000	4971	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.45100	7.45500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		11084.00000	10754	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		7439.00000	6785	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3162.00000	2836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		19997.00000	19346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		25322.00000	25312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1756.00000	1421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		43187.00000	43432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		241.00000	160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		61821.00000	62137	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		18.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		76522.00000	76846	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		83761.00000	84086	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		80151.00000	80476	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		90922.00000	91247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		98006.00000	98331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		87351.00000	87676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		520.00000	402	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		38409.00000	37965	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		45.00000	27	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		59581.00000	59238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		115383.00000	115707	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81797.00000	81471	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.39700	7.40300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		84203.00000	84622	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		716.00000	651	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		97982.00000	98432	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		309.00000	275	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		101419.00000	101876	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		247.00000	219	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		104850.00000	105311	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		197.00000	174	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		118466.00000	118940	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		76.00000	65	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.35000	7.35700		8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	8.50	Call		88486.00000	88939	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2260.00000	2153	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		101559.00000	102049	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1292.00000	1221	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		104847.00000	105345	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1116.00000	1052	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		108139.00000	108644	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		961.00000	905	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		121298.00000	121825	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		515.00000	481	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			248.96500	248.86200		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		53452.00000	54229	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		832.00000	579	0.00	0.00	0.00
Total for Derivatives:							1.00	1,827.00
Grand Total:							1.00	1,827.00