

Daily MTM Report

Daily summary for 17/01/2007

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			8.31000	8.28000			0.00	0.00
R157 On 15/09/2015 Bond			7.95000	7.95500			0.00	0.00
R186 On 21/12/2026 Bond			7.58500	7.57500			0.00	0.00
R194 On 28/02/2008 Bond			8.92500	8.90500			0.00	0.00
R196 On 28/02/2009 Bond			8.78000	8.73500			0.00	0.00
R201 On 21/12/2014 Bond			7.94500	7.95000			0.00	0.00
R203 On 15/09/2017 Bond			7.84500	7.85000			0.00	0.00
R204 On 21/12/2018 Bond			7.78000	7.78500			0.00	0.00
R206 On 15/01/2014 Bond			7.97000	7.97500			0.00	0.00
R207 On 15/01/2020 Bond			7.71000	7.71500			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			106.69900		106.76100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call			9247.00000	8669	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put			1637.00000	1679	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.82700		248.94900		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call			189490.00000	188270	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			254.29800		254.42500		3.89	0.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call			194251.00000	192981	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put			1.00000	1	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.87300		260.00000		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call			195071.00000	193803	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			71.00000	73	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.00000		269.08400		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call			41735.00000	40834	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put			895.00000	834	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.89900		8.88600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.56000		8.53700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.99900		7.96800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.21400		9.22300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.60000		8.57400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.45100		8.43300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.39400		8.36200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.33200		8.29300		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			9.30800	9.30800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.38200	9.38500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4592.00000	4585	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			9.47300	9.49600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4866.00000	4811	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			9.46000	9.47700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4857.00000	4817	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		42.00000	43	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.31600	9.33100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4924.00000	4888	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		128.00000	131	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13000	9.13300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22551.00000	22518	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18565.00000	18544	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.16900	9.18100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6017.00000	5756	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2731.00000	2687	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.07300	9.07800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9324.00000	9233	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12453.00000	12453	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.94700	8.94400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12112.00000	12099	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17686.00000	17618	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.69500	8.67000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		53.00000	55	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		23279.00000	22274	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.63300	8.60400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2533.00000	2703	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		28451.00000	27449	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.56100	8.52800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4673.00000	4937	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		33709.00000	32632	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.38500	8.37100		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		41986.00000	41021	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.33400	8.31800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		573.00000	615	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		46215.00000	45151	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			8.27800	8.26000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1658.00000	1759	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		51331.00000	50181	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.44500	8.44800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.78200	8.79000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.11900	9.12900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92100	8.92600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15900	9.16300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.50700	245.62800		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		23559.00000	22370	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		3079.00000	3100	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.30500	8.27500		4.15	9.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		3532.00000	2966	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4357.00000	4781	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		881.00000	655	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10002.00000	10765	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7534.00000	6727	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1777.00000	1960	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		15843.00000	14878	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		304.00000	328	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10073.00000	9188	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		1044.00000	1148	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8767.00000	7917	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1372.00000	1512	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23659.00000	22671	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		50.00000	51	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		112.00000	69	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17605.00000	18551	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		8.00000	4	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		25950.00000	26935	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34469.00000	35458	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43075.00000	44064	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		60528.00000	61517	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		51761.00000	52750	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31613.00000	30624	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6.00000	6	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.24500	8.21500		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	8.50	Call		15334.00000	14704	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6561.00000	6859	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21659.00000	20921	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3744.00000	3934	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19433.00000	18728	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4555.00000	4778	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20532.00000	19810	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4134.00000	4340	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26416.00000	25621	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2459.00000	2592	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.09700	8.06000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21592.00000	20878	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8972.00000	9325	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25340.00000	24566	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7042.00000	7336	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26324.00000	25536	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6612.00000	6892	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27325.00000	26523	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6202.00000	6468	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31497.00000	30645	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4752.00000	4967	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.94500	7.95500		8.05	40.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10438.00000	10596	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		7077.00000	6486	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6674.00000	6730	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		10798.00000	10105	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2889.00000	2859	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		18347.00000	17569	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		472.00000	440	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		35107.00000	34326	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		23710.00000	24179	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		1876.00000	1597	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		33460.00000	34069	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		708.00000	568	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		40308.00000	40976	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		343.00000	263	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		43785.00000	44474	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		234.00000	175	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		50787.00000	51505	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		105.00000	75	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		112549.00000	113297	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		47281.00000	47987	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		158.00000	115	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		57806.00000	58540	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		45.00000	30	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		75236.00000	75983	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5.00000	3	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		41.00000	34	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		54214.00000	53459	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2.00000	1	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74086.00000	73337	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		92382.00000	93130	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		109218.00000	109967	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		125748.00000	126497	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			7.90000	7.91000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50236.00000	50721	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		7946.00000	7698	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		79157.00000	79784	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2421.00000	2314	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61312.00000	61862	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		5094.00000	4911	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64198.00000	64763	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4529.00000	4361	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		67124.00000	67702	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		4017.00000	3862	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.81400	7.81900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61623.00000	61818	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		13878.00000	13714	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71687.00000	71908	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		10353.00000	10216	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74294.00000	74522	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9593.00000	9462	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70036.00000	70346	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1980.00000	1931	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87795.00000	88053	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6435.00000	6335	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.57800	7.56700		13.10	2.00	4.00
R186 On 01/02/2007 Bond Future	7.50	Call		8968.00000	8046	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		17352.00000	17798	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1628.00000	1314	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42022.00000	43077	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		27170.00000	25809	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		4681.00000	4689	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		53053.00000	51641	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		782.00000	740	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		75475.00000	74090	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		135.00000	119	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		86683.00000	85306	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		53.00000	44	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		108745.00000	107375	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		8.00000	6	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		135509.00000	134140	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		81089.00000	79709	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		84.00000	72	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		137.00000	94	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		73731.00000	75056	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		5.00000	3	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		108038.00000	109405	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		143768.00000	145136	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		161357.00000	159988	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			7.53100	7.51900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		95043.00000	93688	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		8627.00000	8764	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		113788.00000	112378	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		5246.00000	5328	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		123404.00000	121973	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		4029.00000	4090	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		142895.00000	141436	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2304.00000	2337	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		118581.00000	117159	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4603.00000	4674	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.49000	7.47900		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		107208.00000	106044	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		16428.00000	16630	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		124424.00000	123205	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		11657.00000	11804	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		128833.00000	127601	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		10664.00000	10799	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		133275.00000	132033	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		9742.00000	9866	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		151320.00000	150040	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6696.00000	6783	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.91600	8.89200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		812.00000	692	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2235.00000	2355	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 01/02/2007 Bond Future	8.70	Call		645.00000	541	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2569.00000	2705	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		504.00000	415	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2930.00000	3081	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		214.00000	165	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4149.00000	4340	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		33.00000	22	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6489.00000	6718	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2.00000	1	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8989.00000	9228	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11527.00000	11767	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14077.00000	14317	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		16636.00000	16876	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		19204.00000	19445	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		21783.00000	22023	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		29576.00000	29816	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		26968.00000	27209	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		24371.00000	24611	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.73600	8.71000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3711.00000	3591	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3400.00000	3483	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4788.00000	4651	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2538.00000	2603	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4560.00000	4426	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2697.00000	2766	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5023.00000	4883	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2386.00000	2448	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6024.00000	5872	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1841.00000	1891	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.54500	8.51300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5613.00000	5506	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4320.00000	4388	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6219.00000	6106	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3838.00000	3900	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6536.00000	6420	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3611.00000	3670	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6376.00000	6262	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		3723.00000	3783	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7196.00000	7074	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3186.00000	3239	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.77200	8.72400		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		1684.00000	1184	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		1195.00000	1597	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		210.00000	107	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		4431.00000	5229	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		7.00000	2	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		8965.00000	9862	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.66600	8.61300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2734.00000	2364	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		4628.00000	5144	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1351.00000	1129	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		7448.00000	8113	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4855.00000	4321	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2566.00000	2919	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.58100	8.52100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4854.00000	4423	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		5160.00000	5604	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3279.00000	2948	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		7244.00000	7787	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		6840.00000	6308	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3506.00000	3849	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.93600	7.93900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8668.00000	8566	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		5050.00000	4770	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2416.00000	2296	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13727.00000	13428	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		391.00000	343	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26902.00000	26676	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		19532.00000	19566	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		1253.00000	1109	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		32882.00000	33020	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		205.00000	165	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		41251.00000	41414	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		58.00000	43	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35662.00000	35811	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		137.00000	107	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38454.00000	38611	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		90.00000	69	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		46842.00000	47014	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 01/02/2007 Bond Future	8.75	Put		23.00000	16	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60712.00000	60889	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2.00000	1	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		33.00000	25	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		42023.00000	41837	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1.00000	1	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		57754.00000	57575	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		73806.00000	73627	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		74354.00000	74532	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.87000	7.87400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41833.00000	41949	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		6144.00000	6027	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50721.00000	50865	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		3956.00000	3867	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53032.00000	53182	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3522.00000	3439	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55373.00000	55530	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3128.00000	3051	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64988.00000	65167	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1897.00000	1842	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.81500	7.82000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48493.00000	48651	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		10604.00000	10476	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56546.00000	56725	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		7843.00000	7737	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58634.00000	58818	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		7250.00000	7149	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60749.00000	60938	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6694.00000	6598	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		69451.00000	69660	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4801.00000	4725	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.83700	7.84100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3512.00000	3428	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		10135.00000	9762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		384.00000	344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25494.00000	25165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		13544.00000	13621	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		2105.00000	1892	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29269.00000	29520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		180.00000	141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46343.00000	46631	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5.00000	3	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 01/02/2007 Bond Future	8.60	Call		53127.00000	53416	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		49742.00000	50031	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		63193.00000	63483	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		56497.00000	56787	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		79666.00000	79956	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		14.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		44047.00000	43753	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		103525.00000	103235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83227.00000	82937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63401.00000	63111	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.78000	7.78400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51578.00000	51806	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1862.00000	1803	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		63876.00000	64130	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		838.00000	805	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		67007.00000	67266	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		676.00000	648	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		70152.00000	70415	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		543.00000	519	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		82787.00000	83063	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		212.00000	201	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.73100	7.73600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57121.00000	57385	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4789.00000	4699	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68358.00000	68649	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2904.00000	2840	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		71244.00000	71541	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2545.00000	2487	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		74153.00000	74456	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2224.00000	2172	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		85971.00000	86292	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1261.00000	1228	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.77300	7.77600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7558.00000	7397	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		9576.00000	9183	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1781.00000	1654	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	7.50	Put		23475.00000	23115	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		19831.00000	19816	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		2666.00000	2419	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36354.00000	36504	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		489.00000	406	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		54159.00000	54376	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		60.00000	44	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61289.00000	61514	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		24.00000	16	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		57729.00000	57951	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		38.00000	27	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		71885.00000	72115	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		5.00000	3	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		64836.00000	65063	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		15.00000	10	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89219.00000	89451	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		228.00000	192	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42107.00000	41839	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14.00000	11	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		62602.00000	62366	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		105638.00000	105405	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83836.00000	83603	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.71900	7.72300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63182.00000	63365	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		5704.00000	5580	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		75126.00000	75342	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3558.00000	3467	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		78190.00000	78414	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3142.00000	3059	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		81278.00000	81509	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		2769.00000	2692	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		93815.00000	94070	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1627.00000	1575	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.67400	7.67800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		71114.00000	71290	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		10968.00000	10839	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82013.00000	82212	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7950.00000	7844	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		84812.00000	85017	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7312.00000	7212	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		87637.00000	87847	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6716.00000	6622	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	9.00	Call		99158.00000	99389	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4720.00000	4646	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.96100	7.96400		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		5734.00000	5674	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		3874.00000	3658	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1136.00000	1065	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		12287.00000	12061	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		15270.00000	15342	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		610.00000	527	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.89400	7.89800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14915.00000	14975	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		9774.00000	9632	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		8855.00000	8883	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		16375.00000	16200	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		22879.00000	22978	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		5279.00000	5176	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.83700	7.84200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14093.00000	14167	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		18641.00000	18468	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20334.00000	20438	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		12585.00000	12443	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		27908.00000	28044	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		8051.00000	7940	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.70300	7.70700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		8723.00000	8694	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		5336.00000	4991	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1610.00000	1524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		18143.00000	17741	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		115.00000	97	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37128.00000	36794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		23498.00000	23702	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		730.00000	618	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		41663.00000	41968	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		39.00000	28	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		56344.00000	56660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		2.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		63583.00000	63898	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		59973.00000	60289	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		70744.00000	71060	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.75	Call		77827.00000	78143	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		67173.00000	67489	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		3.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58069.00000	57753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		79714.00000	79398	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95204.00000	95520	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		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		101974.00000	101658	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.65300	7.65700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		64798.00000	65060	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1533.00000	1481	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		78146.00000	78431	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		695.00000	666	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		81513.00000	81803	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		563.00000	538	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		84884.00000	85178	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		453.00000	433	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		98350.00000	98655	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		181.00000	171	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.61000	7.61400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		69898.00000	70138	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3985.00000	3914	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82322.00000	82585	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2367.00000	2318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85483.00000	85751	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2064.00000	2020	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88660.00000	88932	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1795.00000	1756	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101469.00000	101756	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		999.00000	974	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.87500	245.99400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		26356.00000	25164	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		2416.00000	2414	0.00	0.00	0.00
Total for Derivatives:							51.00	2,037.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

51.00

2,037.00