

Daily MTM Report

Daily summary for 18/01/2007

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			8.23000	8.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.83500	7.95000			0.00	0.00
R186 On 21/12/2026 Bond			7.47500	7.58500			0.00	0.00
R194 On 28/02/2008 Bond			8.84000	8.92500			0.00	0.00
R196 On 28/02/2009 Bond			8.70000	8.78000			0.00	0.00
R201 On 21/12/2014 Bond			7.83000	7.94500			0.00	0.00
R203 On 15/09/2017 Bond			7.73500	7.84500			0.00	0.00
R204 On 21/12/2018 Bond			7.66500	7.78000			0.00	0.00
R206 On 15/01/2014 Bond			7.85500	7.97000			0.00	0.00
R207 On 15/01/2020 Bond			7.59500	7.71000			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			107.24100	106.69900		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		8669.00000	13010	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		1679.00000	600	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.04950	248.82700		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		188270.00000	200495	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			255.54650	254.29800		3.89	0.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call		192981.00000	205465	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1.00000	0	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.14850	259.87300		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		193803.00000	206525	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		73.00000	40	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			268.95000	269.00000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		40834.00000	40247	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		834.00000	747	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.83100	8.89900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.46300	8.56000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89800	7.99900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.18000	9.21400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50000	8.60000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35300	8.45100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29300	8.39400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.23000	8.33200		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			9.36600	9.38200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4585.00000	4546	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			9.41300	9.47300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4811.00000	4666	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		5.00000	6	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.40400	9.46000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4817.00000	4686	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		43.00000	48	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.25800	9.31600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4888.00000	4749	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		131.00000	143	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.06800	9.13000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22518.00000	22415	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18544.00000	18588	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.11300	9.16900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5756.00000	5014	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2687.00000	2962	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.00100	9.07300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9233.00000	8608	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12453.00000	13141	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86900	8.94700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12099.00000	11456	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17618.00000	18400	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.61000	8.69500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		55.00000	15	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		22274.00000	25682	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53900	8.63300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2703.00000	2056	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		27449.00000	30628	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.46200	8.56100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4937.00000	4072	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		32632.00000	35811	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.28400	8.38500		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		41021.00000	47954	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.23000	8.33400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		615.00000	320	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		45151.00000	52033	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			8.17300	8.27800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1759.00000	1155	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		50181.00000	56865	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.44200	8.44500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.77400	8.78200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.10800	9.11900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.91700	8.92100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15600	9.15900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.44400	245.50700		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		22370.00000	30003	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		3100.00000	1363	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.22500	8.30500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		2966.00000	4107	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4781.00000	3281	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		655.00000	1025	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10765.00000	8494	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6727.00000	8569	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1960.00000	1161	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14878.00000	17339	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		328.00000	148	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9188.00000	11306	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		1148.00000	625	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7917.00000	9905	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1512.00000	859	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22671.00000	25279	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		51.00000	18	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		69.00000	123	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18551.00000	15964	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4.00000	8	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26935.00000	24298	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		35458.00000	32817	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		44064.00000	41423	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		61517.00000	58876	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		52750.00000	50109	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30624.00000	33260	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6.00000	2	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.16500	8.24500		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		14704.00000	16247	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6859.00000	5926	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		20921.00000	22775	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3934.00000	3312	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		18728.00000	20485	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4778.00000	4059	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		19810.00000	21617	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4340.00000	3671	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25621.00000	27647	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2592.00000	2143	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00900	8.09700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		20878.00000	22483	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9325.00000	8388	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24566.00000	26319	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7336.00000	6547	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25536.00000	27324	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6892.00000	6138	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26523.00000	28346	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6468.00000	5749	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30645.00000	32598	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4967.00000	4378	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.83500	7.94500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6730.00000	10735	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		10105.00000	5839	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10596.00000	15769	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		6486.00000	3388	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2859.00000	5137	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		17569.00000	11576	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		440.00000	957	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		34326.00000	26572	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		24179.00000	31475	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		1597.00000	621	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		34069.00000	41954	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		568.00000	182	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		40976.00000	49058	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		263.00000	74	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		44474.00000	52616	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		175.00000	46	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51505.00000	59719	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		75.00000	17	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		113297.00000	121569	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		47987.00000	56171	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		115.00000	28	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		58540.00000	66787	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30.00000	6	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		75983.00000	84252	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3.00000	0	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		34.00000	89	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		53459.00000	45243	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1.00000	4	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		73337.00000	65068	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		93130.00000	101402	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		109967.00000	118238	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		126497.00000	134768	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			7.79000	7.90000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50721.00000	57100	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		7698.00000	5983	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		79784.00000	87240	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2314.00000	1677	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61862.00000	68760	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		4911.00000	3715	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64763.00000	71772	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4361.00000	3276	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		67702.00000	74815	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		3862.00000	2881	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.69200	7.81400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61818.00000	68368	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		13714.00000	11460	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71908.00000	78918	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		10216.00000	8421	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74522.00000	81637	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9462.00000	7772	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70346.00000	78520	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1931.00000	1301	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		88053.00000	95634	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6335.00000	5111	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.46800	7.57800		13.10	0.00	4.00
R186 On 01/02/2007 Bond Future	7.50	Call		8046.00000	14082	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		17798.00000	10049	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1314.00000	2924	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		43077.00000	30902	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		25809.00000	36814	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		4689.00000	1908	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		51641.00000	64890	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		740.00000	204	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		74090.00000	87779	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		119.00000	23	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		85306.00000	99054	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		44.00000	7	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		107375.00000	121155	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6.00000	1	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		134140.00000	147925	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		79709.00000	93434	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		72.00000	13	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		94.00000	266	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		75056.00000	61444	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3.00000	9	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		109405.00000	95626	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		145136.00000	131352	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		159988.00000	173773	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			7.41800	7.53100		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		93688.00000	105621	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		8764.00000	6540	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		112378.00000	125061	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		5328.00000	3854	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		121973.00000	134951	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		4090.00000	2912	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		141436.00000	154866	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2337.00000	1610	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		117159.00000	129997	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4674.00000	3354	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37700	7.49000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		106044.00000	117230	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		16630.00000	13680	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		123205.00000	135094	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		11804.00000	9557	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		127601.00000	139647	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		10799.00000	8708	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		132033.00000	144227	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		9866.00000	7924	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		150040.00000	162751	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6783.00000	5358	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82800	8.91600		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		692.00000	966	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2355.00000	1748	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		541.00000	769	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2705.00000	2052	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		415.00000	601	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3081.00000	2387	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		165.00000	254	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4340.00000	3548	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		22.00000	37	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6718.00000	5852	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1.00000	3	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9228.00000	8349	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		11767.00000	10886	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		14317.00000	13436	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		16876.00000	15995	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		19445.00000	18564	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		22023.00000	21142	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		29816.00000	28935	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		27209.00000	26328	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		24611.00000	23730	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.62400	8.73600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3591.00000	4033	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3483.00000	3053	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4651.00000	5169	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2603.00000	2250	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4426.00000	4929	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2766.00000	2397	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4883.00000	5415	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2448.00000	2109	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5872.00000	6461	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1891.00000	1609	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.41200	8.54500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5506.00000	5894	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4388.00000	4049	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6106.00000	6519	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3900.00000	3586	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6420.00000	6845	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3670.00000	3368	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6262.00000	6681	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		3783.00000	3476	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7074.00000	7524	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3239.00000	2962	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.69100	8.77200		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		1184.00000	1962	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		1597.00000	853	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		107.00000	242	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		5229.00000	3842	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		2.00000	7	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		9862.00000	8345	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.57400	8.66600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		4321.00000	5225	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2919.00000	2283	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2364.00000	2983	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		5144.00000	4224	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1129.00000	1494	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		8113.00000	6939	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.48500	8.58100		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		4423.00000	5092	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		5604.00000	4873	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		2948.00000	3458	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		7787.00000	6897	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		6308.00000	7139	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3849.00000	3280	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.82100	7.93600		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8566.00000	13008	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		4770.00000	2347	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2296.00000	4278	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13428.00000	8545	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		343.00000	792	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26676.00000	20260	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		19566.00000	25718	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		1109.00000	396	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33020.00000	39761	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		165.00000	41	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		41414.00000	48245	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		43.00000	8	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35811.00000	42594	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		107.00000	25	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38611.00000	45422	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		69.00000	15	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47014.00000	53865	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		16.00000	3	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60889.00000	67753	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1.00000	0	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		25.00000	72	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		41837.00000	35018	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1.00000	3	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		57575.00000	50712	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		73627.00000	66762	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		74532.00000	81397	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			7.75100	7.87000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41949.00000	47494	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		6027.00000	4606	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50865.00000	56837	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		3867.00000	2873	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53182.00000	59246	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3439.00000	2537	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55530.00000	61679	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3051.00000	2234	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65167.00000	71599	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1842.00000	1309	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.69300	7.81500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48651.00000	53880	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		10476.00000	8717	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56725.00000	62324	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		7737.00000	6347	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58818.00000	64501	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		7149.00000	5843	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60938.00000	66702	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6598.00000	5373	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		69660.00000	75714	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4725.00000	3790	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.72700	7.83700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3428.00000	6773	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		9762.00000	5090	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		344.00000	967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25165.00000	17771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		13621.00000	20347	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		1892.00000	601	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29520.00000	37419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		141.00000	23	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46631.00000	54644	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3.00000	0	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		53416.00000	61432	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		50031.00000	58046	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		63483.00000	71499	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		56787.00000	64803	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		79956.00000	87972	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		11.00000	44	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43753.00000	35770	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		103235.00000	95218	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		82937.00000	74921	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		0.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63111.00000	55095	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.66700	7.78000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51806.00000	59283	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1803.00000	1131	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		64130.00000	71948	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		805.00000	474	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		67266.00000	75142	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		648.00000	376	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		70415.00000	78341	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		519.00000	296	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		83063.00000	91118	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		201.00000	107	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.61600	7.73100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57385.00000	64393	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4699.00000	3514	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68649.00000	76065	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2840.00000	2062	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		71541.00000	79040	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2487.00000	1792	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		74456.00000	82031	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2172.00000	1553	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		86292.00000	94109	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1228.00000	851	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.65800	7.77300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7397.00000	12112	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		9183.00000	4930	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1654.00000	3332	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		23115.00000	15826	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		19816.00000	27316	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		2419.00000	951	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36504.00000	45177	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		406.00000	111	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		54376.00000	63308	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		44.00000	8	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61514.00000	70468	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		16.00000	3	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		57951.00000	66896	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		27.00000	5	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		72115.00000	81080	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3.00000	0	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		65063.00000	74023	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		10.00000	1	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89451.00000	98418	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		192.00000	480	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41839.00000	33159	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		11.00000	32	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		62366.00000	53419	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		105405.00000	96438	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		0.00000	1	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83603.00000	74636	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.60000	7.71900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63365.00000	71160	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		5580.00000	4167	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		75342.00000	83597	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3467.00000	2514	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		78414.00000	86764	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3059.00000	2202	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		81509.00000	89947	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		2692.00000	1923	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94070.00000	102793	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1575.00000	1091	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.55400	7.67400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		71290.00000	78577	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		10839.00000	8929	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82212.00000	89932	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7844.00000	6367	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		85017.00000	92833	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7212.00000	5831	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		87847.00000	95757	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6622.00000	5334	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		99389.00000	107625	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4646.00000	3685	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.84600	7.96100		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		5674.00000	9543	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		3658.00000	1553	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1065.00000	2412	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		12061.00000	7434	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		15342.00000	20921	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		527.00000	131	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.77400	7.89400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14975.00000	18664	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		9632.00000	7229	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		8883.00000	11570	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		16200.00000	12794	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		22978.00000	27562	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		5176.00000	3667	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.71500	7.83700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14167.00000	17118	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		18468.00000	15381	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20438.00000	24112	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		12443.00000	10079	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		28044.00000	32382	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7940.00000	6241	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.58800	7.70300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		8694.00000	14833	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		4991.00000	1987	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1524.00000	3612	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		17741.00000	10687	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		97.00000	333	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36794.00000	27887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		23702.00000	32362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		618.00000	135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		41968.00000	51086	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		28.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		56660.00000	65801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		63898.00000	73041	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		60289.00000	69431	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		71060.00000	80202	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		78143.00000	87286	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		67489.00000	76631	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		2.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		57753.00000	48617	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		79398.00000	70255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95520.00000	104663	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		101658.00000	92515	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.53500	7.65300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		65060.00000	73816	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1481.00000	908	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		78431.00000	87478	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		666.00000	384	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		81803.00000	90899	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		538.00000	306	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		85178.00000	94316	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		433.00000	242	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		98655.00000	107902	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		171.00000	90	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.49000	7.61000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70138.00000	78492	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3914.00000	2849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82585.00000	91322	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2318.00000	1636	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85751.00000	94564	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2020.00000	1415	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88932.00000	97816	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1756.00000	1220	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101756.00000	110856	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		974.00000	655	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.07600	245.87500		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		25164.00000	35554	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		2414.00000	794	0.00	0.00	0.00
Total for Derivatives:							0.00	2,037.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,037.00