

Daily MTM Report

Daily summary for 22/01/2007

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			8.20500	8.24500			0.00	0.00
R157 On 15/09/2015 Bond			7.84500	7.85500			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.49500			0.00	0.00
R194 On 28/02/2008 Bond			8.81500	8.85500			0.00	0.00
R196 On 28/02/2009 Bond			8.67000	8.70000			0.00	0.00
R201 On 21/12/2014 Bond			7.84500	7.85000			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.75000			0.00	0.00
R204 On 21/12/2018 Bond			7.67500	7.68500			0.00	0.00
R206 On 15/01/2014 Bond			7.87000	7.87500			0.00	0.00
R207 On 15/01/2020 Bond			7.60500	7.61500			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			107.32200	107.16500		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12264.00000	13480	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		614.00000	260	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.11500	249.70000		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		197000.00000	201150	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			255.61200	255.20000		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		202000.00000	206120	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			261.21700	260.80000		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		203046.00000	207205	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		46.00000	35	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			268.85100	268.92100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		39858.00000	38873	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		648.00000	363	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.81100	8.83300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45400	8.45200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90100	7.89900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.17800	9.18600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49500	8.49700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35400	8.34900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29000	8.28300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.22600	8.21800		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			9.30400	9.30400		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.37600	9.39600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4618.00000	4570	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			9.40200	9.42400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4692.00000	4639	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		6.00000	6	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.39600	9.41400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4709.00000	4665	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		46.00000	46	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.26400	9.27400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4786.00000	4759	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		138.00000	138	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.08500	9.08600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22410.00000	22331	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18542.00000	18462	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.11400	9.12500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5004.00000	4437	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2734.00000	2366	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.99900	9.01600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8675.00000	8389	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12935.00000	12959	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86200	8.88300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11526.00000	11255	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18215.00000	18327	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.58900	8.61400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		11.00000	2	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25511.00000	26519	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.51900	8.54300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2050.00000	1827	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30456.00000	31213	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.44200	8.46400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4062.00000	3814	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35715.00000	36372	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.28300	8.28000		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		48220.00000	48040	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.23000	8.22600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		304.00000	285	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52289.00000	52020	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			8.17400	8.16900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1124.00000	1107	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		57109.00000	56772	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.43300	8.43800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.74300	8.76500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.06300	9.09500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89300	8.90900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.13500	9.15000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.59900	246.26100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		28216.00000	30800	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1406.00000	610	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.19500	8.24500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		3628.00000	4104	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3463.00000	2286	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		811.00000	834	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8941.00000	7311	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7952.00000	8998	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1205.00000	598	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		16674.00000	18221	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		144.00000	38	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10658.00000	11937	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		638.00000	264	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9270.00000	10440	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		885.00000	402	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24616.00000	26256	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		16.00000	2	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		81.00000	62	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16583.00000	14911	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4.00000	2	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24955.00000	23299	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		33478.00000	31825	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		42084.00000	40431	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		59537.00000	57884	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		50770.00000	49117	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32599.00000	34251	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1.00000	0	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.13500	8.18500		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		15795.00000	16687	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6094.00000	5436	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22257.00000	23362	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3414.00000	2970	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19987.00000	21024	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4181.00000	3669	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21109.00000	22180	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3783.00000	3305	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27097.00000	28322	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2211.00000	1887	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.98300	8.02600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22127.00000	22846	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8523.00000	7998	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25938.00000	26735	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6657.00000	6210	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26936.00000	27753	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6242.00000	5814	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27953.00000	28788	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5847.00000	5438	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32184.00000	33089	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4455.00000	4117	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.84500	7.85500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		9565.00000	9073	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		6178.00000	4931	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14431.00000	14186	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		3558.00000	2559	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4326.00000	3721	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		12273.00000	10914	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		701.00000	436	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27824.00000	26805	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29969.00000	30403	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		624.00000	305	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40438.00000	41080	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		174.00000	62	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		47543.00000	48249	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		68.00000	19	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51103.00000	51826	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		41.00000	10	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58208.00000	58950	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		15.00000	3	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120060.00000	120814	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		54659.00000	55393	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		25.00000	5	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		65277.00000	66027	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5.00000	1	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		82743.00000	83497	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		53.00000	19	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46715.00000	45927	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		66575.00000	65819	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		99893.00000	100647	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		116729.00000	117484	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		133259.00000	134013	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			7.80000	7.81000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		55822.00000	56196	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		6182.00000	5818	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		85824.00000	86407	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1737.00000	1583	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		67412.00000	67881	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3844.00000	3575	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		70410.00000	70900	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3390.00000	3143	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		73440.00000	73951	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2982.00000	2756	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70500	7.71400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67083.00000	67387	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11768.00000	11420	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77562.00000	77924	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8659.00000	8369	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80266.00000	80641	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7995.00000	7719	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		77007.00000	77572	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1381.00000	1294	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94195.00000	94636	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5266.00000	5055	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.48500	7.48900		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		12216.00000	11070	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		10832.00000	9182	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2215.00000	1510	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		32842.00000	31633	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		34270.00000	34000	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		2013.00000	1239	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		62238.00000	62613	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		200.00000	72	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		85128.00000	85615	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		21.00000	4	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		96404.00000	96903	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		6.00000	1	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		118506.00000	119009	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1.00000	0	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		145276.00000	145780	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		90784.00000	91279	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11.00000	2	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		162.00000	62	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63988.00000	63384	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4.00000	1	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		98270.00000	97763	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		134000.00000	133496	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171124.00000	171628	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			7.43500	7.44000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		103122.00000	103368	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		6815.00000	6431	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		122457.00000	122814	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4024.00000	3751	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132308.00000	132713	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3043.00000	2817	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		152167.00000	152649	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1685.00000	1538	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127372.00000	127753	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3504.00000	3255	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.39500	7.39800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		114998.00000	115036	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14092.00000	13753	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132753.00000	132854	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9860.00000	9584	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137282.00000	137398	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8988.00000	8726	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		141840.00000	141970	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8181.00000	7934	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160289.00000	160474	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5540.00000	5348	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.80700	8.84500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		852.00000	853	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1804.00000	1425	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		668.00000	654	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2122.00000	1727	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		513.00000	489	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2469.00000	2064	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		204.00000	173	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3668.00000	3256	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		26.00000	16	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6011.00000	5620	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1.00000	0	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8518.00000	8136	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		11057.00000	10676	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		13606.00000	13225	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		16165.00000	15785	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		18734.00000	18353	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		21312.00000	20932	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		29105.00000	28725	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		26498.00000	26117	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		23900.00000	23519	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.59500	8.64600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3923.00000	4090	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3115.00000	2885	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5045.00000	5249	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2297.00000	2104	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4808.00000	5004	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2447.00000	2247	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5289.00000	5500	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2154.00000	1968	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6326.00000	6566	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1644.00000	1487	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.37800	8.43700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5805.00000	5949	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4096.00000	3918	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6425.00000	6582	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3629.00000	3462	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6750.00000	6912	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3409.00000	3249	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6586.00000	6745	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		3518.00000	3354	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7424.00000	7598	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2999.00000	2850	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.66300	8.69200		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		1904.00000	2130	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		814.00000	494	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		213.00000	200	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3832.00000	3274	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		5.00000	3	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		8362.00000	7813	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.54200	8.57500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2959.00000	3161	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		4216.00000	3865	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5198.00000	5505	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2273.00000	2028	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1475.00000	1587	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6937.00000	6496	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.45000	8.48400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5087.00000	5305	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4853.00000	4575	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3452.00000	3614	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6876.00000	6541	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7136.00000	7414	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3262.00000	3044	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.83800	7.84200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3591.00000	2996	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		9116.00000	8282	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11887.00000	11471	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2484.00000	1828	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		576.00000	340	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21301.00000	20826	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24464.00000	24502	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		400.00000	199	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38500.00000	38712	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		38.00000	10	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46985.00000	47219	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		7.00000	1	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41333.00000	41556	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		22.00000	5	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44163.00000	44392	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		13.00000	3	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52607.00000	52844	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		2.00000	0	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		66495.00000	66735	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		42.00000	14	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36247.00000	35979	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		51969.00000	51728	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		68020.00000	67781	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		80139.00000	80378	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			7.76800	7.77200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46420.00000	46433	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4766.00000	4543	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55708.00000	55774	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2977.00000	2809	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58105.00000	58184	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2630.00000	2474	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60528.00000	60619	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2317.00000	2173	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70416.00000	70550	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1359.00000	1259	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.71200	7.71500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52857.00000	52839	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8958.00000	8767	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61244.00000	61255	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6531.00000	6370	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63408.00000	63426	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		6015.00000	5861	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65597.00000	65623	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5533.00000	5386	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74567.00000	74620	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3908.00000	3788	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.73900	7.74300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		5935.00000	5391	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		5423.00000	4587	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		722.00000	457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18697.00000	18139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19194.00000	19210	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		620.00000	343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		36246.00000	36523	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		21.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		53473.00000	53765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		0.00000	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		60261.00000	60554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		56875.00000	57167	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		70328.00000	70620	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		63632.00000	63925	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		86801.00000	87094	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		25.00000	7	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36922.00000	36612	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		96389.00000	96097	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		76092.00000	75800	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		56266.00000	55973	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.67900	7.68300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		58176.00000	58374	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1183.00000	1091	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		70811.00000	71052	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		497.00000	448	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		74001.00000	74250	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		394.00000	353	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		77196.00000	77452	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		310.00000	277	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		89965.00000	90239	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		112.00000	97	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.62900	7.63200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63363.00000	63461	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3629.00000	3512	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		74992.00000	75124	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2134.00000	2052	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		77958.00000	78098	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1856.00000	1781	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		80941.00000	81088	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1609.00000	1541	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		92996.00000	93167	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		883.00000	839	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.66900	7.67800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10847.00000	10395	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		5232.00000	4074	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2696.00000	2135	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		16757.00000	15491	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25773.00000	26036	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		975.00000	534	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		43604.00000	44236	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		106.00000	33	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61739.00000	62438	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7.00000	1	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		68900.00000	69603	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2.00000	0	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		65328.00000	66030	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		4.00000	0	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		79513.00000	80217	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		72455.00000	73159	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1.00000	0	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		96851.00000	97556	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		329.00000	173	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		34575.00000	33714	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		17.00000	5	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		54972.00000	54254	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		98005.00000	97300	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		76203.00000	75498	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.61200	7.62200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		69611.00000	70093	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4328.00000	4034	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		81988.00000	82556	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2615.00000	2406	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		85143.00000	85729	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2291.00000	2101	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88315.00000	88919	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		2002.00000	1829	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101128.00000	101792	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1137.00000	1023	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56600	7.57500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77205.00000	77592	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		9175.00000	8869	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88498.00000	88944	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6550.00000	6303	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91386.00000	91846	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		6002.00000	5768	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94297.00000	94769	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5491.00000	5271	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		106121.00000	106643	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3798.00000	3627	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.86300	7.86700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1931.00000	1544	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		8047.00000	7452	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8590.00000	8334	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1694.00000	1230	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		19832.00000	19960	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		136.00000	57	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.79200	7.79600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10972.00000	10893	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		13316.00000	13034	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17886.00000	17852	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		7571.00000	7334	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26639.00000	26669	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3864.00000	3691	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.73400	7.73700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16509.00000	16461	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		15864.00000	15667	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23376.00000	23353	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10435.00000	10263	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31535.00000	31544	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6486.00000	6346	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.59900	7.60900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2873.00000	2442	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		11626.00000	10397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13352.00000	13419	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		2184.00000	1452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		211.00000	110	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		29443.00000	28544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		30690.00000	31396	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		142.00000	49	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49408.00000	50204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		3.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		64123.00000	64922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		71363.00000	72162	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		67753.00000	68552	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		78524.00000	79323	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		85608.00000	86407	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		74953.00000	75752	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		4.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50290.00000	49488	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		71934.00000	71135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		102985.00000	103783	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		94193.00000	93394	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.54600	7.55600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		72206.00000	72896	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		967.00000	863	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85836.00000	86577	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		411.00000	357	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		89251.00000	90002	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		327.00000	283	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		92664.00000	93422	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		259.00000	222	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		106240.00000	107018	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		96.00000	80	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.50300	7.51100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		76970.00000	77457	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2984.00000	2839	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89747.00000	90282	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1719.00000	1623	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92980.00000	93524	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1487.00000	1401	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96222.00000	96775	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1283.00000	1206	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109235.00000	109818	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		691.00000	643	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.14600	246.83100		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		33165.00000	35792	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		855.00000	332	0.00	0.00	0.00
Total for Derivatives:							0.00	2,038.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,038.00