



Daily MTM Report

Daily summary for 02/01/2007

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			8.07000	8.16000			0.00	0.00
R157 On 15/09/2015 Bond			7.76000	7.85000			0.00	0.00
R186 On 21/12/2026 Bond			7.34000	7.43000			0.00	0.00
R194 On 28/02/2008 Bond			8.68000	8.77500			0.00	0.00
R201 On 21/12/2014 Bond			7.76000	7.85000			0.00	0.00
R203 On 15/09/2017 Bond			7.64500	7.73500			0.00	0.00
R204 On 21/12/2018 Bond			7.60000	7.69000			0.00	0.00
R206 On 15/01/2014 Bond			7.78500	7.87500			0.00	0.00
R207 On 15/01/2020 Bond			7.53500	7.62500			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			107.73700	107.31800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15103.00000	18353	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		1923.00000	983	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			251.58800	250.41700		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		204170.00000	215880	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			257.15450	255.96100		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		209611.00000	221545	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			262.78050	261.56000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		210656.00000	222835	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		56.00000	30	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.72500	269.76700		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		50112.00000	49259	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		2442.00000	2009	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65800	8.72500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.31500	8.39700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73500	7.82700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.02000	9.02500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.34900	8.44400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21200	8.29700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14500	8.24700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08800	8.18800		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			9.17500	9.17600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.15200	9.15100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4024.00000	4027	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			9.19500	9.20600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4180.00000	4152	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		22.00000	21	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14500	9.14700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4116.00000	4107	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		101.00000	98	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01600	9.02700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4234.00000	4204	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		231.00000	230	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.89200	8.88900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22708.00000	22610	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19326.00000	19217	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89300	8.90400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5258.00000	4801	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7009.00000	6753	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.78100	8.81100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8148.00000	7757	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16157.00000	16314	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.65100	8.70000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10916.00000	10432	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20962.00000	21375	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.44200	8.52500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		178.00000	64	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29348.00000	32619	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.37600	8.46700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2198.00000	1628	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33754.00000	36909	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.30500	8.40300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4116.00000	3331	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38319.00000	41560	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.13600	8.21700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		2.00000	0	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		52640.00000	58274	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.08500	8.17100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		371.00000	200	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		56234.00000	62075	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			8.03100	8.12300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1169.00000	773	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		60424.00000	66486	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.48900	8.50800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.84400	8.87400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.14600	9.18000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.90600	8.92200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.11800	9.13100		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.61600	246.60500		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		34677.00000	42562	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		4427.00000	2202	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.07000	8.16000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		7351.00000	8896	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4373.00000	2932	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3336.00000	4181	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8654.00000	6512	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11842.00000	13916	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		2282.00000	1369	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20062.00000	22684	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		720.00000	355	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14423.00000	16717	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		1591.00000	897	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13109.00000	15297	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1912.00000	1113	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27656.00000	30500	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		243.00000	100	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1137.00000	1460	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14826.00000	12162	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		309.00000	392	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22447.00000	19543	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		62.00000	75	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30728.00000	27754	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9.00000	10	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39281.00000	36295	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		56725.00000	53737	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47959.00000	44972	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35487.00000	38424	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		77.00000	26	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.01000	8.10000		4.15	0.00	1.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.50	Call		18449.00000	20228	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6111.00000	5092	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25046.00000	27152	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3567.00000	2873	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22744.00000	24748	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4302.00000	3506	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23883.00000	25939	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3921.00000	3177	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29914.00000	32201	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2393.00000	1881	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.82300	7.92400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24781.00000	26680	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8222.00000	7186	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28701.00000	30762	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6466.00000	5591	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29724.00000	31823	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6074.00000	5239	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30762.00000	32900	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5702.00000	4903	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35067.00000	37346	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4384.00000	3727	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.75000	7.84000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14933.00000	18334	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		10414.00000	7000	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19551.00000	23615	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		7547.00000	4795	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		33461.00000	38903	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		2985.00000	1612	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		42990.00000	48983	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		1595.00000	773	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		49627.00000	55881	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		1020.00000	458	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		53003.00000	59358	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		810.00000	349	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		59828.00000	66341	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		503.00000	200	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		121196.00000	128008	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		5.00000	1	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		56406.00000	62847	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		640.00000	265	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		66710.00000	73332	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		306.00000	112	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		83961.00000	90716	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		87.00000	26	8.33	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	7.75	Call		9269.00000	11657	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		16085.00000	11657	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3548.00000	4557	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29540.00000	23732	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1038.00000	1328	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46569.00000	40043	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		225.00000	277	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		65666.00000	58903	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		101047.00000	107846	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		23.00000	6	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		117867.00000	124678	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6.00000	1	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		134392.00000	141207	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1.00000	0	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.71000	7.80000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		57981.00000	63103	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		7603.00000	6059	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		87304.00000	93332	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2479.00000	1842	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		69293.00000	74842	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		4987.00000	3870	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		72221.00000	77863	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4463.00000	3440	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		75181.00000	80911	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		3986.00000	3050	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.61100	7.70600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		68867.00000	73923	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		12973.00000	11127	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		79208.00000	84620	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		9725.00000	8236	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81874.00000	87369	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9024.00000	7617	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		77890.00000	84311	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1685.00000	1204	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		95614.00000	101478	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6106.00000	5067	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.32400	7.41300		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		24701.00000	31053	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		13693.00000	8639	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		46841.00000	55876	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		4960.00000	2589	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		73128.00000	83680	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		1466.00000	612	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		95220.00000	106305	12.47	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	8.20	Put		489.00000	168	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		106301.00000	117515	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		279.00000	87	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		128221.00000	139559	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		92.00000	24	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		154919.00000	166310	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19.00000	4	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		100762.00000	111922	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		366.00000	119	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10233.00000	13448	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		31236.00000	23045	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3103.00000	4178	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		57305.00000	46974	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		651.00000	868	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		89293.00000	78103	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		90.00000	114	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		124466.00000	113084	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		180752.00000	192155	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		4.00000	1	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.27500	7.36700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		113102.00000	123077	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		7555.00000	5747	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		132354.00000	142908	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4681.00000	3451	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		142142.00000	152927	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3636.00000	2638	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		161859.00000	173005	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2138.00000	1499	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		137238.00000	147913	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4130.00000	3020	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.23400	7.32600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		124195.00000	133620	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14190.00000	11851	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142066.00000	152039	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10075.00000	8283	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		146613.00000	156707	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9220.00000	7550	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		151185.00000	161395	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8427.00000	6873	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		169658.00000	180272	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5810.00000	4660	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.64000	8.73700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2124.00000	2536	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1993.00000	1432	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		1865.00000	2238	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2236.00000	1636	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1027.00000	1255	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3409.00000	2663	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1626.00000	1961	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2499.00000	1861	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		395.00000	490	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5298.00000	4419	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		113.00000	140	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7547.00000	6600	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		22.00000	27	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9996.00000	9027	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12527.00000	11554	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15083.00000	14109	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		17651.00000	16678	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		20230.00000	19256	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		28023.00000	27049	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		25415.00000	24442	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		22818.00000	21844	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.43300	8.56400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4610.00000	5144	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3163.00000	2676	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5768.00000	6385	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2382.00000	1977	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5525.00000	6125	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2526.00000	2105	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6017.00000	6650	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2243.00000	1855	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7068.00000	7763	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1748.00000	1422	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.19200	8.34900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6330.00000	6784	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4141.00000	3735	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6963.00000	7446	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3685.00000	3309	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7292.00000	7790	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3471.00000	3109	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7126.00000	7617	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		3577.00000	3208	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7976.00000	8502	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3069.00000	2735	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.73900	7.82800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7464.00000	9400	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12150.00000	8737	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15763.00000	19047	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		5522.00000	3456	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27011.00000	31366	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		2109.00000	1114	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39978.00000	44944	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		677.00000	293	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		48136.00000	53288	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		320.00000	122	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		42680.00000	47720	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		530.00000	220	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		45401.00000	50502	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		413.00000	164	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		53631.00000	58858	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		188.00000	66	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		67384.00000	72697	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		51.00000	14	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2827.00000	3643	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		22715.00000	18180	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		812.00000	1044	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36178.00000	31060	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		171.00000	212	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		51300.00000	45992	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		26.00000	30	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		67208.00000	61862	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		80990.00000	86330	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13.00000	3	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.67300	7.76700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47904.00000	52202	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		5956.00000	4716	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56952.00000	61590	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		3928.00000	3028	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		59290.00000	64002	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3521.00000	2696	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		61654.00000	66436	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3149.00000	2394	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71323.00000	76344	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1973.00000	1456	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.61700	7.71200		8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future	8.50	Call		54027.00000	58059	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		9955.00000	8512	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62288.00000	66608	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		7403.00000	6247	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64420.00000	68805	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		6855.00000	5764	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66576.00000	71025	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6340.00000	5313	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75414.00000	80093	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4582.00000	3786	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.62700	7.71600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10485.00000	13918	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		7996.00000	4876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22845.00000	28171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		2293.00000	1066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		38629.00000	44894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		427.00000	139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		55499.00000	62013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		49.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		62256.00000	68794	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		18.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		58882.00000	65410	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		30.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		72308.00000	78858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		65620.00000	72164	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		11.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		88778.00000	95331	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	7.50	Call		3382.00000	4809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		19380.00000	14254	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		702.00000	1037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35621.00000	29404	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		94412.00000	87859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		6.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		74121.00000	67570	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		87.00000	128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		54376.00000	47863	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.56900	7.66200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60118.00000	66340	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1604.00000	1053	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72583.00000	79071	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		747.00000	462	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/05/2007 Bond Future	8.75	Call		75739.00000	82273	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		610.00000	371	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		78902.00000	85476	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		495.00000	296	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		91578.00000	98261	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		204.00000	114	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.51900	7.61300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		65165.00000	70994	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4070.00000	3137	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76691.00000	82834	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2474.00000	1854	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79633.00000	85840	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2171.00000	1615	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82592.00000	88858	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1899.00000	1403	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		94558.00000	101013	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1085.00000	778	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.58200	7.67200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15760.00000	19502	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		9675.00000	6335	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		29138.00000	34500	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		3871.00000	2151	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		45270.00000	51646	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		1302.00000	596	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		62573.00000	69421	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		371.00000	137	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		69587.00000	76524	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		219.00000	74	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		66080.00000	72977	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		286.00000	101	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		80078.00000	87092	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		96.00000	28	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		73091.00000	80060	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		167.00000	54	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		97345.00000	104409	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		24.00000	6	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6954.00000	8905	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		20545.00000	15414	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2371.00000	3085	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36147.00000	29779	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		600.00000	771	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		55085.00000	48174	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		14.00000	15	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		97549.00000	90468	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.75	Call		109.00000	133	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		75842.00000	68784	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.52900	7.62200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70978.00000	76966	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		5696.00000	4427	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83030.00000	89393	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3658.00000	2764	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		86109.00000	92552	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3257.00000	2444	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		89208.00000	95726	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		2894.00000	2156	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101759.00000	108525	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1767.00000	1276	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.48400	7.57700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78304.00000	83903	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		10427.00000	8840	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		89405.00000	95345	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7612.00000	6364	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		92246.00000	98262	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7015.00000	5844	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		95109.00000	101199	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6458.00000	5361	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106751.00000	113104	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4582.00000	3748	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.76300	7.85200		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4639.00000	6241	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		9974.00000	6923	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		11443.00000	14467	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		3766.00000	2137	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		21476.00000	25560	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		1000.00000	430	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.69600	7.79000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12281.00000	14520	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14320.00000	11759	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		19178.00000	22149	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8557.00000	6728	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27757.00000	31380	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4677.00000	3499	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.63800	7.73400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17435.00000	19848	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		16641.00000	14277	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24273.00000	27235	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11183.00000	9367	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32340.00000	35802	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.25	Put		7143.00000	5826	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.51800	7.60800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6444.00000	8907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		15117.00000	10360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16701.00000	21470	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		5453.00000	3001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31970.00000	38395	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		1341.00000	546	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49698.00000	56764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		213.00000	59	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		64238.00000	71430	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		35.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		71455.00000	78665	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		13.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		67854.00000	75057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		78608.00000	85825	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		4.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		85689.00000	92909	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		75040.00000	82255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		7.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1675.00000	2443	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		30827.00000	24375	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		271.00000	401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50478.00000	43387	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		26.00000	37	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71880.00000	64670	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		103065.00000	110285	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		1.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		94115.00000	86894	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.46800	7.56000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		72418.00000	79247	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1496.00000	988	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85821.00000	92890	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		713.00000	445	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		89193.00000	96304	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		586.00000	360	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		92567.00000	99715	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		479.00000	290	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		106031.00000	113280	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		205.00000	117	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.42500	7.51800		8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	8.50	Call		77068.00000	83578	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3633.00000	2782	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89658.00000	96462	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2181.00000	1624	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92849.00000	99713	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1908.00000	1411	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96052.00000	102971	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1665.00000	1222	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108934.00000	116024	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		941.00000	671	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			248.59200	247.44000		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		41376.00000	51171	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		2976.00000	1251	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00