



# Daily MTM Report

Daily summary for 10/01/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.16500	8.12000			0.00	0.00
R157 On 15/09/2015 Bond			7.77500	7.72000			0.00	0.00
R186 On 21/12/2026 Bond			7.36000	7.30500			0.00	0.00
R194 On 28/02/2008 Bond			8.81500	8.77000			0.00	0.00
R196 On 28/02/2009 Bond			8.65500	0.00000			0.00	0.00
R201 On 21/12/2014 Bond			7.77500	7.72000			0.00	0.00
R203 On 15/09/2017 Bond			7.66000	7.60500			0.00	0.00
R204 On 21/12/2018 Bond			7.60500	7.55000			0.00	0.00
R206 On 15/01/2014 Bond			7.80000	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.53500	7.48000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

CRD1 On 01/02/2007 Index Future			107.46800	107.75400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		18141.00000	15543	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		601.00000	863	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.96800	251.79300		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		217930.00000	209680	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			256.49100	257.42000		3.89	82.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call		224200.00000	214910	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			262.10850	263.11300		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		226151.00000	216117	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		21.00000	32	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.42800	269.51700		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		46552.00000	45622	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1382.00000	1342	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.79300	8.72700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.38300	8.29300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80000	7.70000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.16100	9.11600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42900	8.33200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27000	8.18400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19400	8.10500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.12900	8.04500		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			9.23000	9.22600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.28200	9.25800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4284.00000	4342	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			9.41000	9.36200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4546.00000	4661	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		10.00000	8	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.38200	9.31300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4482.00000	4640	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		65.00000	55	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21700	9.11700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4427.00000	4660	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		189.00000	161	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.10600	9.04300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22615.00000	22670	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18860.00000	18758	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.08600	9.01600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5153.00000	5714	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		4863.00000	4152	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.98200	8.90500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8319.00000	8855	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14605.00000	13735	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.84500	8.76400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10995.00000	11564	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19863.00000	18947	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.54800	8.47200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		29.00000	51	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31317.00000	28234	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47800	8.39700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1563.00000	1941	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35939.00000	32995	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.39600	8.31200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3225.00000	3778	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		41123.00000	38215	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.19900	8.11100		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		59931.00000	53805	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14400	8.05300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		133.00000	233	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		64162.00000	57893	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			8.08200	7.99100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		601.00000	874	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		69050.00000	62910	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.46100	8.46600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.80400	8.81800		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.12200	9.13300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.91000	8.90300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.14200	9.10900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.04400	247.70000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		42499.00000	36509	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1299.00000	1869	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16000	8.11000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.00	Call		3007.00000	2334	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6666.00000	7652	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		7399.00000	6257	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2763.00000	3280	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12373.00000	10959	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1155.00000	1400	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21236.00000	19632	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		235.00000	290	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15196.00000	13694	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		706.00000	862	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13763.00000	12302	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		908.00000	1104	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29122.00000	27475	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		51.00000	63	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		821.00000	563	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12852.00000	14252	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		156.00000	92	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		20636.00000	22231	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		19.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		29026.00000	30675	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		37615.00000	39273	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		55066.00000	56725	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		46300.00000	47958	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37078.00000	35422	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		10.00000	12	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.08000	8.03000		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		19506.00000	18376	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4992.00000	5418	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26426.00000	25138	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2770.00000	3037	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24020.00000	22780	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3401.00000	3716	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25211.00000	23947	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3073.00000	3363	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31486.00000	30117	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1788.00000	1974	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.93700	7.87600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25384.00000	24140	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7432.00000	7959	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29407.00000	28071	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5777.00000	6213	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30454.00000	29097	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5411.00000	5825	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31518.00000	30140	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5063.00000	5456	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35919.00000	34464	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3842.00000	4159	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.77000	7.71000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11812.00000	9236	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		8768.00000	10755	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4171.00000	2911	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		20303.00000	23606	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		19093.00000	15767	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		4714.00000	5951	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		24821.00000	21099	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		2957.00000	3798	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		41091.00000	36780	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		755.00000	1006	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		51553.00000	47094	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		298.00000	402	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		58620.00000	54112	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		153.00000	208	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		62161.00000	57638	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		108.00000	147	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		69238.00000	64694	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		53.00000	72	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		131051.00000	126488	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		65702.00000	61166	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		76.00000	104	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		76289.00000	71736	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		25.00000	34	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		93738.00000	89176	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4.00000	5	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1008.00000	607	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36679.00000	40841	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		157.00000	79	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		55739.00000	60224	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		110885.00000	106322	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1.00000	1	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		127721.00000	123158	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		144251.00000	139688	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			7.72000	7.66000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		65760.00000	61944	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4994.00000	5644	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		96616.00000	92372	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1403.00000	1625	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		77792.00000	73764	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3097.00000	3534	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		80877.00000	76805	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2732.00000	3125	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		83987.00000	79874	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2403.00000	2756	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.62800	7.56400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		76215.00000	72471	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		9987.00000	10914	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		87124.00000	83176	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7307.00000	8030	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		89923.00000	85929	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6739.00000	7415	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		87490.00000	83029	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		951.00000	1160	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		104256.00000	100062	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4413.00000	4890	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.34900	7.29200		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.25	Call		13064.00000	9697	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		18523.00000	22513	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		32226.00000	26577	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		5674.00000	7382	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		58693.00000	51803	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1269.00000	1736	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		87410.00000	80138	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		205.00000	289	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		110314.00000	102975	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		39.00000	56	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		121582.00000	114233	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		17.00000	24	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		143676.00000	136321	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		3.00000	5	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		170443.00000	163087	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		115966.00000	108620	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		25.00000	36	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3473.00000	2223	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		42132.00000	48238	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		546.00000	289	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		73645.00000	80743	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		47.00000	20	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		108880.00000	116208	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		196292.00000	188936	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			7.29900	7.24100		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		126466.00000	119674	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		4741.00000	5432	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		146613.00000	139565	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2761.00000	3197	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		156761.00000	149617	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2076.00000	2416	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		177040.00000	169757	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1140.00000	1340	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		151684.00000	144586	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2397.00000	2783	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.25600	7.19600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		137240.00000	130621	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10567.00000	11679	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		155949.00000	149038	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		7289.00000	8109	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		160682.00000	153708	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6620.00000	7378	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		165432.00000	158399	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		6005.00000	6704	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		184529.00000	177294	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		4013.00000	4510	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.79100	8.74400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1723.00000	1457	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1663.00000	1869	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		1471.00000	1229	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1912.00000	2141	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1242.00000	1024	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2186.00000	2439	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		699.00000	549	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3151.00000	3473	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		203.00000	144	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5176.00000	5588	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		38.00000	23	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7542.00000	7999	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		4.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10048.00000	10517	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		12594.00000	13065	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		15153.00000	15624	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		17722.00000	18193	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		20300.00000	20771	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		28093.00000	28564	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		25486.00000	25957	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		22888.00000	23359	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.61400	8.54500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4523.00000	4206	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2928.00000	3149	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5702.00000	5342	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2168.00000	2345	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5454.00000	5103	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2307.00000	2493	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5956.00000	5588	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2034.00000	2204	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7028.00000	6630	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1560.00000	1699	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.42300	8.31500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6306.00000	5958	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3930.00000	4173	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6947.00000	6580	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3483.00000	3707	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7281.00000	6904	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3274.00000	3487	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7113.00000	6741	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		3377.00000	3596	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7974.00000	7578	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2882.00000	3076	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.63700	8.40100		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		6359.00000	692	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		4486.00000	3277	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		4071.00000	70	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		6936.00000	7392	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		9280.00000	2946	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		2699.00000	821	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.53000	8.25600		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		11625.00000	1823	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		11726.00000	6531	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		13819.00000	3458	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		9715.00000	3961	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		16238.00000	5824	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		7953.00000	2145	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.44400	8.11900		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		16968.00000	3798	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		15044.00000	6638	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		18906.00000	5503	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		13324.00000	4685	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		20967.00000	7613	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		11745.00000	3154	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.76000	7.70300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9444.00000	7460	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		6607.00000	8063	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3293.00000	2326	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		15657.00000	18129	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		19893.00000	17045	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2129.00000	2720	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		32943.00000	29670	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		517.00000	683	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		46919.00000	43513	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		95.00000	128	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		55371.00000	51943	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		31.00000	42	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		49739.00000	46323	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		66.00000	89	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		52557.00000	49134	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		45.00000	61	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		60980.00000	57546	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		14.00000	19	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		74859.00000	71420	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2.00000	3	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		777.00000	474	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		28620.00000	31756	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		117.00000	59	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		43722.00000	47104	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		11.00000	4	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		59669.00000	63102	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		88501.00000	85062	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			7.69200	7.63200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		53877.00000	50833	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3964.00000	4469	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		63467.00000	60259	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2478.00000	2820	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		65924.00000	62682	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2190.00000	2498	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		68400.00000	65127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1931.00000	2208	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		78454.00000	75079	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1139.00000	1314	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.63500	7.57100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		59848.00000	56869	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7637.00000	8362	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		68564.00000	65421	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5539.00000	6100	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		70801.00000	67621	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5095.00000	5620	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		73058.00000	69843	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4681.00000	5171	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		82264.00000	78926	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3293.00000	3659	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.64700	7.59000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4764.00000	3246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		11469.00000	14168	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		14891.00000	11796	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		3109.00000	4232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		30302.00000	26315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		457.00000	687	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		47528.00000	43332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		33.00000	54	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		64744.00000	60527	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1.00000	2	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		71532.00000	67314	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		68145.00000	63928	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		81598.00000	77381	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		74903.00000	70685	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		98071.00000	93854	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		837.00000	460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		26463.00000	30305	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		85119.00000	89337	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64824.00000	69040	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		70.00000	29	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		45066.00000	49242	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.58800	7.52800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		69062.00000	64867	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		771.00000	968	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		81932.00000	77630	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		319.00000	410	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		85158.00000	80839	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		252.00000	326	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		88382.00000	84049	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		198.00000	258	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		101222.00000	96853	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		71.00000	95	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.53600	7.47400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		73745.00000	69693	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2631.00000	3064	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		85756.00000	81544	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1519.00000	1792	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		88796.00000	84553	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1315.00000	1556	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		91847.00000	87575	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1135.00000	1347	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		104105.00000	99745	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		613.00000	737	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.59200	7.53600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9048.00000	6932	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		11912.00000	14231	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		20831.00000	17446	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	7.75	Put		4019.00000	5069	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		37030.00000	32918	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1037.00000	1359	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		54897.00000	50531	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		202.00000	271	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		72959.00000	68535	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		30.00000	41	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		80108.00000	75678	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		14.00000	18	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		76541.00000	72114	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		21.00000	28	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		90713.00000	86279	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4.00000	5	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		83660.00000	79228	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		9.00000	12	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		108048.00000	103613	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1.00000	1	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2775.00000	1879	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		25824.00000	29364	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		557.00000	322	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		44316.00000	48516	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5.00000	2	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		86813.00000	91245	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		69.00000	33	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65075.00000	69474	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.53700	7.47800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		80106.00000	75949	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3560.00000	4037	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		92792.00000	88468	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2155.00000	2466	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		96006.00000	91649	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1889.00000	2168	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		99231.00000	94844	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1653.00000	1900	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		112201.00000	107718	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		945.00000	1096	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.49000	7.42900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		87085.00000	83083	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		7740.00000	8486	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		98759.00000	94576	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5497.00000	6061	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		101729.00000	97507	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5030.00000	5555	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		104717.00000	100457	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		4597.00000	5084	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		116804.00000	112412	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3167.00000	3522	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.78500	7.72700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		6388.00000	4759	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		5180.00000	6594	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		15437.00000	12870	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1217.00000	1692	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		27179.00000	24218	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		160.00000	241	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.71600	7.65500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15301.00000	13534	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		10437.00000	11797	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		23289.00000	21056	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		5765.00000	6658	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		32855.00000	30251	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2872.00000	3394	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.65600	7.59100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		20914.00000	19028	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12994.00000	14356	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		28587.00000	26340	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		8371.00000	9371	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		37423.00000	34865	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5098.00000	5788	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.52300	7.46700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		9840.00000	7338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		7169.00000	9194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2421.00000	1514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		20229.00000	23849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		24089.00000	20176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1497.00000	2111	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		42137.00000	37699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		164.00000	253	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		60838.00000	56317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		75548.00000	71021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		82787.00000	78260	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		79177.00000	74651	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		89948.00000	85422	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		97032.00000	92505	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		86377.00000	81851	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		308.00000	152	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		39171.00000	43541	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		18.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		60528.00000	65043	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		114409.00000	109882	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		82769.00000	87296	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.47100	7.41200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		83437.00000	78860	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		676.00000	841	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		97233.00000	92567	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		286.00000	363	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		100674.00000	95994	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		228.00000	291	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		104107.00000	99416	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		181.00000	232	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		117732.00000	113011	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		68.00000	89	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.42700	7.36600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		87731.00000	83236	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2226.00000	2598	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		100811.00000	96173	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1265.00000	1494	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		104101.00000	99436	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1091.00000	1293	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		107395.00000	102705	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		938.00000	1115	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		120561.00000	115796	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		499.00000	601	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.96600	248.77300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		52332.00000	44656	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		602.00000	996	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>82.00</b>	<b>1,851.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**82.00**

**1,851.00**