

# Daily MTM Report

Daily summary for 15/01/2007

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			8.24000	8.22500			0.00	0.00
R157 On 15/09/2015 Bond			7.88000	7.86500			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.47500			0.00	0.00
R194 On 28/02/2008 Bond			8.86500	8.85000			0.00	0.00
R196 On 28/02/2009 Bond			8.69500	8.64500			0.00	0.00
R201 On 21/12/2014 Bond			7.87500	7.86500			0.00	0.00
R203 On 15/09/2017 Bond			7.77000	7.76000			0.00	0.00
R204 On 21/12/2018 Bond			7.70500	7.69500			0.00	0.00
R206 On 15/01/2014 Bond			7.90000	7.89000			0.00	0.00
R207 On 15/01/2020 Bond			7.63500	7.62500			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			107.16700		107.19200		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call			13051.00000	12602	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put			1131.00000	932	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.31500		249.96200		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call			199620.00000	183150	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			255.31100		255.46200		3.89	0.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call			204621.00000	203111	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put			1.00000	1	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.90500		261.05800		3.89	175.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call			205629.00000	204099	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			49.00000	49	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.11400		269.36600		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call			44816.00000	42134	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put			1156.00000	994	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.86800		8.85000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.49100		8.48000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91300		7.88100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.21400		9.21400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.53200		8.51800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38800		8.36500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.31500		8.29300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.24500		8.22300		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			9.29600	9.27500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.35300	9.33300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4466.00000	4515	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			9.48800	9.48700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4845.00000	4847	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		6.00000	5	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.47700	9.47200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4848.00000	4857	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		45.00000	42	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.31500	9.32200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4906.00000	4887	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		134.00000	133	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.15400	9.17200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22704.00000	22601	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18627.00000	18569	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.16900	9.16900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6357.00000	6006	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		3287.00000	2937	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.06800	9.06500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9417.00000	9292	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12783.00000	12604	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.93200	8.92300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12094.00000	12054	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18050.00000	17847	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.64300	8.62300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		72.00000	49	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25201.00000	24367	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.57600	8.55600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2343.00000	2379	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30209.00000	29432	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.49600	8.47600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4345.00000	4429	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35500.00000	34767	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.32300	8.30100		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		46770.00000	45263	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27000	8.24600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		414.00000	443	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		50998.00000	49378	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			8.21000	8.18500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1294.00000	1383	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56144.00000	54505	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.44900	8.45700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.79100	8.80600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.12500	9.13900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92300	8.92800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16100	9.16800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.28800	246.37100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		30422.00000	29181	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		2512.00000	2101	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.23500	8.12500		4.15	0.00	63.00
R153 On 01/02/2007 Bond Future	8.00	Call		2533.00000	1219	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6690.00000	9019	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6779.00000	4307	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2641.00000	3811	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11752.00000	8607	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1032.00000	1530	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20683.00000	17122	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		180.00000	262	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14596.00000	11246	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		603.00000	896	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13151.00000	9894	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		794.00000	1179	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28606.00000	24974	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		33.00000	44	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		596.00000	188	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13125.00000	16359	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		91.00000	17	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		21069.00000	24638	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		8.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		29513.00000	33149	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		38112.00000	41754	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		55564.00000	59207	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		46797.00000	50440	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36576.00000	32934	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5.00000	6	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.17500	8.15500		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		16718.00000	16178	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6088.00000	6167	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23233.00000	22644	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3461.00000	3492	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20950.00000	20375	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4215.00000	4259	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22079.00000	21496	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3823.00000	3861	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28085.00000	27476	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2270.00000	2281	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01600	8.00100		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22837.00000	22452	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8510.00000	8559	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26672.00000	26269	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6667.00000	6699	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27675.00000	27269	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6257.00000	6285	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28696.00000	28286	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5867.00000	5891	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32939.00000	32518	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4488.00000	4501	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.87500	7.85500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		11406.00000	9834	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		8019.00000	7954	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6042.00000	4819	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		13989.00000	14273	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1541.00000	1011	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28664.00000	29641	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16091.00000	14392	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		5219.00000	5026	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30773.00000	29062	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		1428.00000	1224	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40836.00000	39201	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		572.00000	444	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		47770.00000	46180	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		294.00000	211	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51269.00000	49698	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		208.00000	143	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58294.00000	56750	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		101.00000	63	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120060.00000	118553	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		54779.00000	53223	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		145.00000	96	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		65319.00000	63792	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		47.00000	27	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		82749.00000	81239	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		7.00000	3	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		243.00000	119	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46906.00000	48288	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		22.00000	7	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		66596.00000	68087	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		99894.00000	98386	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1.00000	0	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		116729.00000	115223	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	131753	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			7.88300	7.81600		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		55996.00000	51856	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		6799.00000	7587	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		85673.00000	81011	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2029.00000	2295	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		67446.00000	63047	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		4320.00000	4850	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		70410.00000	65957	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3833.00000	4309	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		73408.00000	68905	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		3393.00000	3819	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.73800	7.72300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67043.00000	66028	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		12379.00000	12448	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77432.00000	76387	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		9179.00000	9218	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80113.00000	79061	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		8493.00000	8526	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		76511.00000	75449	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1536.00000	1559	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93934.00000	92860	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5656.00000	5666	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.48100	7.46500		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		16608.00000	14399	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		12196.00000	12007	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4666.00000	3438	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		32265.00000	33057	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		38503.00000	36106	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		3219.00000	2841	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		65646.00000	63471	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		581.00000	425	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		88251.00000	86185	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		116.00000	69	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		99475.00000	97433	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		50.00000	26	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		121542.00000	119517	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		9.00000	4	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		148304.00000	146284	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1.00000	0	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		93875.00000	91823	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		75.00000	42	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		746.00000	417	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		61545.00000	63235	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		61.00000	23	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		95299.00000	97280	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		130975.00000	132993	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		174152.00000	172133	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			7.43200	7.41700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		106314.00000	104389	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		7106.00000	7074	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125606.00000	123667	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4272.00000	4227	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		135430.00000	133491	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3264.00000	3217	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		155231.00000	153297	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1848.00000	1808	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		130508.00000	128568	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3739.00000	3692	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.39100	7.37500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		117959.00000	116064	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14157.00000	14278	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135747.00000	133802	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9958.00000	10029	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140281.00000	138326	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9090.00000	9151	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		144841.00000	142878	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8286.00000	8338	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		163293.00000	161301	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5648.00000	5672	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.84900	8.82700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1222.00000	1012	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1993.00000	2004	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		1013.00000	820	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2286.00000	2314	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		829.00000	654	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2605.00000	2650	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		417.00000	300	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3701.00000	3804	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		94.00000	54	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5900.00000	6080	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12.00000	5	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8348.00000	8561	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10877.00000	11097	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		13426.00000	13646	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		15985.00000	16205	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		18554.00000	18774	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		21132.00000	21352	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		28925.00000	29145	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		26318.00000	26538	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		23720.00000	23940	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.66000	8.64600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4039.00000	3932	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3230.00000	3232	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5156.00000	5041	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2408.00000	2402	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4920.00000	4807	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2559.00000	2555	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5398.00000	5282	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2263.00000	2256	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6427.00000	6307	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1745.00000	1735	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.46000	8.44400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5870.00000	5784	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4200.00000	4202	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6488.00000	6400	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3730.00000	3729	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6810.00000	6722	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3509.00000	3507	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6648.00000	6560	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		3618.00000	3617	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7482.00000	7391	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3095.00000	3091	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.68100	8.62700		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		3012.00000	2209	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		699.00000	912	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		679.00000	355	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3075.00000	3767	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		61.00000	18	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		7194.00000	8168	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.56800	8.51100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3580.00000	3079	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3765.00000	4219	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1894.00000	1564	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6283.00000	6909	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6005.00000	5336	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2007.00000	2294	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.47600	8.41200		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5729.00000	5197	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4443.00000	4847	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3970.00000	3547	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6343.00000	6854	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7892.00000	7257	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2966.00000	3267	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.86300	7.85100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4739.00000	3941	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		10803.00000	10721	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1176.00000	814	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		22440.00000	22796	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12764.00000	11748	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		3899.00000	3601	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24547.00000	23632	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		1022.00000	824	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38117.00000	37334	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		193.00000	127	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46502.00000	45758	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		62.00000	35	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		40907.00000	40140	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		134.00000	84	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		43703.00000	42949	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		92.00000	55	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52094.00000	51363	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		28.00000	14	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		65960.00000	65240	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		4.00000	1	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		178.00000	93	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36921.00000	37553	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		15.00000	5	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		52521.00000	53229	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		68559.00000	69276	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		79601.00000	78883	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			7.79600	7.78600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46175.00000	45519	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		5342.00000	5272	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55325.00000	54673	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		3416.00000	3349	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		57690.00000	57040	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3036.00000	2972	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60081.00000	59434	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2692.00000	2630	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69859.00000	69223	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1623.00000	1574	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.74000	7.73000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52551.00000	51964	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		9513.00000	9500	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60848.00000	60251	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6996.00000	6973	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62990.00000	62392	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		6458.00000	6434	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65158.00000	64559	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5955.00000	5929	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74046.00000	73444	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4248.00000	4220	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.76000	7.74800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7112.00000	6128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		6966.00000	6858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1398.00000	974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		19739.00000	20192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19557.00000	18494	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		1347.00000	1162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35982.00000	35063	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		123.00000	81	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		53112.00000	52232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5.00000	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		59897.00000	59019	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		56511.00000	55633	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		69962.00000	69085	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		63267.00000	62390	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		86435.00000	85559	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		124.00000	60	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37387.00000	38199	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		96755.00000	97632	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		76458.00000	77335	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		4.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		56635.00000	57509	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.70100	7.69100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		57817.00000	57069	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1402.00000	1378	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		70352.00000	69611	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		617.00000	599	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		73524.00000	72785	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		495.00000	479	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		76702.00000	75965	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		395.00000	381	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		89425.00000	88694	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		151.00000	143	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.65100	7.64100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63014.00000	62305	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3923.00000	3929	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		74557.00000	73839	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2343.00000	2339	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		77504.00000	76785	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2045.00000	2040	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		80470.00000	79750	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1781.00000	1775	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		92465.00000	91743	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		995.00000	988	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.69500	7.68400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12361.00000	11127	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		7215.00000	6841	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4084.00000	3245	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		18614.00000	18635	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26374.00000	25192	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		2046.00000	1725	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		43447.00000	42461	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		418.00000	293	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61325.00000	60437	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		63.00000	34	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		68456.00000	67582	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		28.00000	13	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		64897.00000	64016	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		42.00000	21	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		79050.00000	78186	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		8.00000	3	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		72003.00000	71133	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		18.00000	8	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		96383.00000	95522	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1.00000	0	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		858.00000	550	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		35573.00000	36126	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		106.00000	49	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		55530.00000	56334	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		98474.00000	99334	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		7.00000	2	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		76679.00000	77534	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.64000	7.63000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		69533.00000	68670	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4872.00000	4784	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		81767.00000	80917	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3016.00000	2941	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		84890.00000	84043	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2659.00000	2588	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88032.00000	87189	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		2339.00000	2272	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100738.00000	99911	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1367.00000	1316	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.59400	7.58400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77058.00000	76264	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		9720.00000	9694	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88256.00000	87454	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7001.00000	6967	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91122.00000	90319	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		6429.00000	6395	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94010.00000	93206	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5896.00000	5861	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		105750.00000	104947	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4119.00000	4084	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.88800	7.87600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9139.00000	8340	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		2711.00000	2537	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		2693.00000	2145	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		9278.00000	9354	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		19660.00000	18941	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		433.00000	339	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.81900	7.80900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11059.00000	10654	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14065.00000	14168	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17845.00000	17366	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8191.00000	8220	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26429.00000	25909	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4315.00000	4304	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76200	7.75200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16417.00000	16044	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		16516.00000	16639	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23181.00000	22755	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10984.00000	11054	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31224.00000	30760	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6918.00000	6950	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.62600	7.61400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		4082.00000	3252	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		13234.00000	13361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		586.00000	354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		30217.00000	30942	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14288.00000	13088	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		3519.00000	3275	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		30629.00000	29559	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		479.00000	366	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49036.00000	48065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		30.00000	16	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		63726.00000	62768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		2.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		70964.00000	70007	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		67355.00000	66397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		78125.00000	77168	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		85209.00000	84252	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		74554.00000	73598	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		36.00000	14	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50721.00000	51656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		72333.00000	73289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		102586.00000	101629	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		94592.00000	95549	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.57400	7.56400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71769.00000	70948	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1164.00000	1136	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85308.00000	84497	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		518.00000	499	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		88707.00000	87898	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		417.00000	401	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		92105.00000	91298	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		335.00000	320	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		105640.00000	104840	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		132.00000	124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.53000	7.52000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		76530.00000	75741	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3252.00000	3250	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89224.00000	88429	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1904.00000	1897	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92438.00000	91643	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1655.00000	1646	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95664.00000	94868	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1434.00000	1425	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108622.00000	107827	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		787.00000	779	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.84400	246.98600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35540.00000	33847	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		1680.00000	1407	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>175.00</b>	<b>2,026.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**175.00**

**2,026.00**