

Daily MTM Report

Daily summary for 16/01/2007

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			8.28000	8.24000			0.00	0.00
R157 On 15/09/2015 Bond			7.95500	7.88000			0.00	0.00
R186 On 21/12/2026 Bond			7.57500	7.49000			0.00	0.00
R194 On 28/02/2008 Bond			8.90500	8.86500			0.00	0.00
R196 On 28/02/2009 Bond			8.73500	8.69500			0.00	0.00
R201 On 21/12/2014 Bond			7.95000	7.87500			0.00	0.00
R203 On 15/09/2017 Bond			7.85000	7.77000			0.00	0.00
R204 On 21/12/2018 Bond			7.78500	7.70500			0.00	0.00
R206 On 15/01/2014 Bond			7.97500	7.90000			0.00	0.00
R207 On 15/01/2020 Bond			7.71500	7.63500			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			106.76100	107.16700		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12602.00000	9247	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		932.00000	1637	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.94900	248.31500		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		183150.00000	189490	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			254.42500	255.31100		3.89	0.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call		203111.00000	194251	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			260.00000	260.90500		3.89	9.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		204099.00000	195071	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		49.00000	71	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.08400	269.11400		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		42134.00000	41735	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		994.00000	895	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.88600	8.86800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.53700	8.49100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.96800	7.91300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.22300	9.21400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.57400	8.53200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.43300	8.38800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.36200	8.31500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.29300	8.24500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			9.30800		9.29600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.38500		9.35300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call			4515.00000	4592	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			9.49600		9.48800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4847.00000	4866	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			5.00000	5	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.47700		9.47700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4857.00000	4857	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			42.00000	42	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.33100		9.31500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4887.00000	4924	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			133.00000	128	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13300		9.15400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			22601.00000	22551	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			18569.00000	18565	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.18100		9.16900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			6006.00000	6017	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			2937.00000	2731	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.07800		9.06800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			9292.00000	9324	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			12604.00000	12453	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.94400		8.93200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			12054.00000	12112	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			17847.00000	17686	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.67000		8.64300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			49.00000	53	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			24367.00000	23279	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.60400		8.57600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			2379.00000	2533	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			29432.00000	28451	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.52800		8.49600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			4429.00000	4673	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			34767.00000	33709	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.37100		8.32300		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			45263.00000	41986	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.31800		8.27000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			443.00000	573	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			49378.00000	46215	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			8.26000	8.21000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1383.00000	1658	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54505.00000	51331	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.44800	8.44900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.79000	8.79100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.12900	9.12500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92600	8.92300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16300	9.16100		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.62800	246.28800		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		29181.00000	23559	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		2101.00000	3079	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.27500	8.23500		4.15	0.00	63.00
R153 On 01/02/2007 Bond Future	8.25	Call		4307.00000	3532	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3811.00000	4357	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		1219.00000	881	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9019.00000	10002	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8607.00000	7534	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1530.00000	1777	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17122.00000	15843	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		262.00000	304	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11246.00000	10073	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		896.00000	1044	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9894.00000	8767	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1179.00000	1372	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24974.00000	23659	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		44.00000	50	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		188.00000	112	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16359.00000	17605	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		17.00000	8	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24638.00000	25950	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		33149.00000	34469	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		41754.00000	43075	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		59207.00000	60528	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		50440.00000	51761	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32934.00000	31613	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6.00000	6	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.21500	8.17500		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		16178.00000	15334	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6167.00000	6561	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22644.00000	21659	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3492.00000	3744	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20375.00000	19433	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4259.00000	4555	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21496.00000	20532	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3861.00000	4134	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27476.00000	26416	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2281.00000	2459	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.06000	8.01600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22452.00000	21592	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8559.00000	8972	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26269.00000	25340	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6699.00000	7042	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27269.00000	26324	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6285.00000	6612	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28286.00000	27325	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5891.00000	6202	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32518.00000	31497	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4501.00000	4752	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.95500	7.87500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		9834.00000	6674	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		7954.00000	10798	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4819.00000	2889	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		14273.00000	18347	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1011.00000	472	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29641.00000	35107	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14392.00000	10438	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		5026.00000	7077	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29062.00000	23710	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		1224.00000	1876	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		39201.00000	33460	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		444.00000	708	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		46180.00000	40308	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		211.00000	343	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		49698.00000	43785	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		143.00000	234	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		56750.00000	50787	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		63.00000	105	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		118553.00000	112549	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		53223.00000	47281	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		96.00000	158	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		63792.00000	57806	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27.00000	45	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		81239.00000	75236	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3.00000	5	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		119.00000	41	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		48288.00000	54214	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		7.00000	2	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		68087.00000	74086	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		98386.00000	92382	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		115223.00000	109218	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		131753.00000	125748	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			7.91000	7.88300		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		51856.00000	50236	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		7587.00000	7946	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		81011.00000	79157	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2295.00000	2421	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		63047.00000	61312	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		4850.00000	5094	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		65957.00000	64198	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4309.00000	4529	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		68905.00000	67124	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		3819.00000	4017	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.81900	7.73800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		66028.00000	61623	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		12448.00000	13878	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76387.00000	71687	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		9218.00000	10353	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79061.00000	74294	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		8526.00000	9593	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		75449.00000	70036	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1559.00000	1980	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92860.00000	87795	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5666.00000	6435	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.56700	7.48100		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		14399.00000	8968	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		12007.00000	17352	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3438.00000	1628	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		33057.00000	42022	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		36106.00000	27170	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		2841.00000	4681	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		63471.00000	53053	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		425.00000	782	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		86185.00000	75475	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		69.00000	135	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		97433.00000	86683	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		26.00000	53	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		119517.00000	108745	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4.00000	8	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		146284.00000	135509	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		91823.00000	81089	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		42.00000	84	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		417.00000	137	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63235.00000	73731	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		23.00000	5	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		97280.00000	108038	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		132993.00000	143768	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		172133.00000	161357	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			7.51900	7.43200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		104389.00000	95043	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		7074.00000	8627	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123667.00000	113788	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4227.00000	5246	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		133491.00000	123404	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3217.00000	4029	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		153297.00000	142895	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1808.00000	2304	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		128568.00000	118581	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3692.00000	4603	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.47900	7.39100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116064.00000	107208	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14278.00000	16428	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		133802.00000	124424	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10029.00000	11657	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		138326.00000	128833	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9151.00000	10664	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142878.00000	133275	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8338.00000	9742	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161301.00000	151320	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5672.00000	6696	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.89200	8.84900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1012.00000	812	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2004.00000	2235	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		820.00000	645	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2314.00000	2569	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		654.00000	504	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2650.00000	2930	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		300.00000	214	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3804.00000	4149	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		54.00000	33	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6080.00000	6489	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		5.00000	2	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8561.00000	8989	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11097.00000	11527	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		13646.00000	14077	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		16205.00000	16636	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		18774.00000	19204	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		21352.00000	21783	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		29145.00000	29576	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		26538.00000	26968	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		23940.00000	24371	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.71000	8.66000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3932.00000	3711	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3232.00000	3400	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5041.00000	4788	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2402.00000	2538	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4807.00000	4560	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2555.00000	2697	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5282.00000	5023	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2256.00000	2386	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6307.00000	6024	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1735.00000	1841	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.51300	8.46000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5784.00000	5613	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4202.00000	4320	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6400.00000	6219	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3729.00000	3838	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6722.00000	6536	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3507.00000	3611	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6560.00000	6376	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		3617.00000	3723	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7391.00000	7196	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3091.00000	3186	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.72400	8.68100		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2209.00000	1684	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		912.00000	1195	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		355.00000	210	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3767.00000	4431	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		18.00000	7	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		8168.00000	8965	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.61300	8.56800		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3079.00000	2734	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		4219.00000	4628	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1564.00000	1351	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6909.00000	7448	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5336.00000	4855	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2294.00000	2566	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.52100	8.47600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5197.00000	4854	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4847.00000	5160	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3547.00000	3279	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6854.00000	7244	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7257.00000	6840	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3267.00000	3506	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.93900	7.86300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3941.00000	2416	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		10721.00000	13727	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		814.00000	391	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		22796.00000	26902	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11748.00000	8668	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		3601.00000	5050	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23632.00000	19532	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		824.00000	1253	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		37334.00000	32882	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		127.00000	205	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		45758.00000	41251	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		35.00000	58	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		40140.00000	35662	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		84.00000	137	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		42949.00000	38454	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		55.00000	90	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		51363.00000	46842	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	23	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		65240.00000	60712	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1.00000	2	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		93.00000	33	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		37553.00000	42023	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5.00000	1	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		53229.00000	57754	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		69276.00000	73806	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		78883.00000	74354	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			7.87400	7.79600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		45519.00000	41833	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		5272.00000	6144	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54673.00000	50721	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		3349.00000	3956	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		57040.00000	53032	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2972.00000	3522	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59434.00000	55373	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2630.00000	3128	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69223.00000	64988	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1574.00000	1897	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.82000	7.74000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51964.00000	48493	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		9500.00000	10604	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60251.00000	56546	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6973.00000	7843	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62392.00000	58634	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		6434.00000	7250	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64559.00000	60749	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5929.00000	6694	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73444.00000	69451	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4220.00000	4801	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.84100	7.76000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		6128.00000	3512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		6858.00000	10135	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		974.00000	384	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		20192.00000	25494	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18494.00000	13544	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		1162.00000	2105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35063.00000	29269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		81.00000	180	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		52232.00000	46343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2.00000	5	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		59019.00000	53127	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		0.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		55633.00000	49742	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		69085.00000	63193	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		62390.00000	56497	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		85559.00000	79666	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		60.00000	14	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38199.00000	44047	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		97632.00000	103525	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		77335.00000	83227	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		57509.00000	63401	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.78400	7.70100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		57069.00000	51578	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1378.00000	1862	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		69611.00000	63876	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		599.00000	838	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		72785.00000	67007	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		479.00000	676	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		75965.00000	70152	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		381.00000	543	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		88694.00000	82787	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		143.00000	212	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.73600	7.65100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		62305.00000	57121	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3929.00000	4789	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		73839.00000	68358	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2339.00000	2904	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		76785.00000	71244	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2040.00000	2545	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		79750.00000	74153	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1775.00000	2224	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		91743.00000	85971	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		988.00000	1261	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.77600	7.69500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11127.00000	7558	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		6841.00000	9576	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3245.00000	1781	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		18635.00000	23475	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25192.00000	19831	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1725.00000	2666	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		42461.00000	36354	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		293.00000	489	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		60437.00000	54159	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34.00000	60	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		67582.00000	61289	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		13.00000	24	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		64016.00000	57729	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		21.00000	38	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		78186.00000	71885	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3.00000	5	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		71133.00000	64836	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		8.00000	15	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		95522.00000	89219	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		550.00000	228	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36126.00000	42107	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		49.00000	14	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56334.00000	62602	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		99334.00000	105638	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		2.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		77534.00000	83836	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.72300	7.64000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		68670.00000	63182	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4784.00000	5704	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		80917.00000	75126	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2941.00000	3558	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		84043.00000	78190	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2588.00000	3142	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		87189.00000	81278	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		2272.00000	2769	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		99911.00000	93815	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1316.00000	1627	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.67800	7.59400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		76264.00000	71114	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		9694.00000	10968	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		87454.00000	82013	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6967.00000	7950	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90319.00000	84812	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		6395.00000	7312	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93206.00000	87637	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5861.00000	6716	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		104947.00000	99158	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4084.00000	4720	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.96400	7.88800		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8340.00000	5734	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		2537.00000	3874	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		2145.00000	1136	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		9354.00000	12287	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18941.00000	15270	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		339.00000	610	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.89800	7.81900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10654.00000	8855	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14168.00000	16375	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17366.00000	14915	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8220.00000	9774	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25909.00000	22879	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4304.00000	5279	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.84200	7.76200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16044.00000	14093	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		16639.00000	18641	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22755.00000	20334	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11054.00000	12585	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30760.00000	27908	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6950.00000	8051	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.70700	7.62600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13088.00000	8723	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		3275.00000	5336	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		3252.00000	1610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		13361.00000	18143	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		354.00000	115	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		30942.00000	37128	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		29559.00000	23498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		366.00000	730	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		48065.00000	41663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		16.00000	39	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		62768.00000	56344	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		70007.00000	63583	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		66397.00000	59973	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		77168.00000	70744	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		84252.00000	77827	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		73598.00000	67173	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		14.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51656.00000	58069	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		73289.00000	79714	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		101629.00000	95204	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		95549.00000	101974	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.65700	7.57400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		70948.00000	64798	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1136.00000	1533	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		84497.00000	78146	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		499.00000	695	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		87898.00000	81513	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		401.00000	563	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		91298.00000	84884	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		320.00000	453	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		104840.00000	98350	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		124.00000	181	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.61400	7.53000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75741.00000	69898	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3250.00000	3985	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88429.00000	82322	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1897.00000	2367	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		91643.00000	85483	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1646.00000	2064	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		94868.00000	88660	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1425.00000	1795	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		107827.00000	101469	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		779.00000	999	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.99400	246.84400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		33847.00000	26356	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		1407.00000	2416	0.00	0.00	0.00
Total for Derivatives:							9.00	2,026.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

9.00

2,026.00