

Daily MTM Report

Daily summary for 26/01/2007

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			8.20000	8.14500			0.00	0.00
R157 On 15/09/2015 Bond			7.83500	7.80000			0.00	0.00
R186 On 21/12/2026 Bond			7.54000	7.52000			0.00	0.00
R194 On 28/02/2008 Bond			8.69500	8.64000			0.00	0.00
R196 On 28/02/2009 Bond			8.56000	8.43500			0.00	0.00
R201 On 21/12/2014 Bond			7.84000	7.79500			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.71500			0.00	0.00
R204 On 21/12/2018 Bond			7.69000	7.65500			0.00	0.00
R206 On 15/01/2014 Bond			7.88000	7.83100			0.00	0.00
R207 On 15/01/2020 Bond			7.64000	7.59500			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			107.35700	107.55100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15558.00000	13631	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		48.00000	61	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.68600	109.91300		0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.93800	250.43700		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		204370.00000	199380	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			255.36000	256.19900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		211990.00000	203600	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			260.90300	261.55200		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		210547.00000	204066	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		27.00000	36	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.70300	268.36100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		33861.00000	57032	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		251.00000	2	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.98100	274.62300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.79300	8.74300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.47900	8.42500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.99500	7.95300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09100	9.07400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.51600	8.45900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39000	8.35100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.32400	8.29800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.26400	8.24200		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			9.22500	9.28300		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.27300	9.33500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4470.00000	4320	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			9.26400	9.24700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4266.00000	4306	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		9.00000	8	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.24100	9.19700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4204.00000	4304	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		68.00000	61	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.13200	9.09700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4363.00000	4443	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		177.00000	166	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98600	8.92000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22037.00000	22094	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18580.00000	18476	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.99500	8.96300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		2439.00000	2511	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		3114.00000	2604	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.90300	8.85500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		7167.00000	7460	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14370.00000	13785	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.79300	8.73700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10219.00000	10588	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19584.00000	18927	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.57800	8.53500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28744.00000	26990	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.51600	8.46900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1489.00000	1693	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32953.00000	31228	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.45100	8.40200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3441.00000	3773	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37674.00000	35987	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.31800	8.27300		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		48795.00000	45683	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27100	8.22500		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 03/05/2007 jNote	9.00	Call		249.00000	328	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52407.00000	49280	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.22100	8.17700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1078.00000	1279	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56610.00000	53721	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.42900	8.43000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.70400	8.72100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.98000	9.02400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.83500	8.87000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.07000	9.11300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.64300	247.15000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35809.00000	30783	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		109.00000	153	0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			251.99400	252.57800		0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.19500	8.13500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		4939.00000	3427	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		1132.00000	1609	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		902.00000	405	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5391.00000	6882	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10560.00000	8646	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		171.00000	246	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20174.00000	18187	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3.00000	4	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13714.00000	11747	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		53.00000	74	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12123.00000	10176	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		97.00000	138	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28241.00000	26253	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		43.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12904.00000	14857	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		21310.00000	23298	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		29837.00000	31825	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38443.00000	40431	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55896.00000	57884	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47129.00000	49117	3.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	9.25	Call		36239.00000	34251	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.13500	8.07500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		17839.00000	16505	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4725.00000	5254	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24760.00000	23219	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2504.00000	2826	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22345.00000	20867	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3126.00000	3511	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23540.00000	22029	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2802.00000	3154	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29854.00000	28208	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1556.00000	1773	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00100	7.92600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23862.00000	22363	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7362.00000	8036	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27852.00000	26233	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5674.00000	6229	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28894.00000	27247	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5302.00000	5829	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29952.00000	28278	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4949.00000	5449	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34342.00000	32568	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3717.00000	4116	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.82500	7.78500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4397.00000	2847	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		7053.00000	8530	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		11060.00000	8572	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		2382.00000	2921	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17112.00000	14279	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		948.00000	1142	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		381.00000	148	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		22213.00000	25007	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		34681.00000	31654	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		45.00000	45	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		45559.00000	42532	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4.00000	4	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		52768.00000	49740	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		1.00000	1	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		56353.00000	53326	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		63485.00000	60458	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		125351.00000	122324	8.96	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	9.55	Put		0.00000	0	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		59925.00000	56898	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		70564.00000	67537	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		88034.00000	85007	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		8.00000	1	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41379.00000	44400	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		61282.00000	64309	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		105184.00000	102157	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		122021.00000	118994	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		138551.00000	135524	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			7.78000	7.74000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		59662.00000	57115	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4845.00000	5259	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		90498.00000	87662	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1234.00000	1360	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		71650.00000	68956	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2904.00000	3172	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		74733.00000	72010	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2537.00000	2775	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		77844.00000	75094	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2210.00000	2421	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70700	7.66500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		69437.00000	67015	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		10570.00000	11193	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80143.00000	77580	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7687.00000	8169	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		82899.00000	80304	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7076.00000	7527	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80270.00000	77374	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1091.00000	1241	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		97068.00000	94337	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4587.00000	4900	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.53800	7.51700		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		7411.00000	5650	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		9546.00000	10415	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		503.00000	244	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		34648.00000	37020	11.57	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	7.75	Call		29641.00000	26987	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		904.00000	880	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		58543.00000	55906	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		24.00000	17	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		81589.00000	78959	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1.00000	0	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		92879.00000	90249	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		0.00000	0	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		114986.00000	112356	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		141757.00000	139127	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		87254.00000	84624	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6.00000	1	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		67351.00000	69976	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		101785.00000	104415	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		137519.00000	140149	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		167605.00000	164976	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			7.49100	7.46900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		99372.00000	96905	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		6709.00000	6996	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		118692.00000	116113	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3903.00000	4078	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		128548.00000	125928	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2926.00000	3060	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		148428.00000	145749	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1590.00000	1665	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		123609.00000	121008	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3384.00000	3538	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45500	7.43100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111121.00000	108631	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14354.00000	14863	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128768.00000	126145	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10014.00000	10390	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		133275.00000	130624	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9120.00000	9467	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		137814.00000	135135	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8294.00000	8614	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		156203.00000	153432	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5594.00000	5821	13.10	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			8.69100	8.63400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1006.00000	664	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		845.00000	1076	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1630.00000	1193	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		465.00000	601	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1297.00000	905	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		635.00000	815	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		387.00000	206	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1735.00000	2126	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		35.00000	11	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3904.00000	4452	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1.00000	0	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6400.00000	6972	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		8940.00000	9512	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		11490.00000	12062	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		14049.00000	14621	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		16617.00000	17190	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		19196.00000	19768	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		26989.00000	27561	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		24381.00000	24954	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		21783.00000	22356	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.46700	8.37000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5088.00000	4601	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2128.00000	2399	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6398.00000	5850	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1499.00000	1708	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6124.00000	5588	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1612.00000	1833	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6678.00000	6119	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1392.00000	1590	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7853.00000	7252	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1021.00000	1176	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.23500	8.09300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6838.00000	6354	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3247.00000	3540	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7526.00000	7015	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2846.00000	3113	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	9.05	Call		7883.00000	7359	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2659.00000	2914	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7703.00000	7186	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		2751.00000	3012	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8622.00000	8073	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2313.00000	2543	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.55700	8.42900		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		1767.00000	442	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		424.00000	1518	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		6056.00000	3677	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		4.00000	44	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		82.00000	3	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		3477.00000	5816	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.43100	8.27500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		3257.00000	2131	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		3678.00000	5177	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		5673.00000	4045	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		1889.00000	2887	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		8801.00000	6739	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		835.00000	1399	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.33700	8.15400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		5648.00000	4281	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		4239.00000	5556	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		7848.00000	6168	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		2780.00000	3785	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		10432.00000	8468	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		1724.00000	2444	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.83700	7.79100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3249.00000	1956	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		5716.00000	7181	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13203.00000	10665	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		741.00000	963	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		256.00000	86	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17924.00000	20513	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27154.00000	24400	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		32.00000	37	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		41521.00000	38762	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		50036.00000	47278	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		44370.00000	41611	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	8.03	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	8.60	Call		47208.00000	44449	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		55663.00000	52904	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		69553.00000	66794	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5.00000	1	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33151.00000	35906	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		48909.00000	51668	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		64962.00000	67721	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		83197.00000	80438	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			7.77000	7.72000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		48610.00000	46095	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3897.00000	4322	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		58147.00000	55486	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2359.00000	2638	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		60599.00000	57908	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2066.00000	2315	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		63073.00000	60354	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1805.00000	2026	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		73135.00000	70329	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1020.00000	1155	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.71900	7.66600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54746.00000	52327	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8027.00000	8657	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63314.00000	60750	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5782.00000	6267	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65521.00000	62925	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5309.00000	5762	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67751.00000	65124	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4868.00000	5289	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		76871.00000	74134	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3392.00000	3704	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.74200	7.71200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		5707.00000	4155	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		2925.00000	3570	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		316.00000	127	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		16021.00000	18029	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20931.00000	18742	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		85.00000	94	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		38496.00000	36298	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	8.25	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		55743.00000	53546	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		62532.00000	60334	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		59145.00000	56948	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		72598.00000	70401	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		65903.00000	63705	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		89072.00000	86874	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		2.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		34628.00000	36824	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		94119.00000	96316	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		73822.00000	76019	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		53995.00000	56192	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.68500	7.65100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60215.00000	57871	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		903.00000	1022	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72992.00000	70580	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		358.00000	410	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		76206.00000	73784	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		279.00000	321	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		79422.00000	76990	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		216.00000	249	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		92245.00000	89793	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		73.00000	85	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.63900	7.60300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		65010.00000	62717	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3200.00000	3483	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76780.00000	74381	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1846.00000	2023	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79775.00000	77355	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1596.00000	1754	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82786.00000	80347	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1377.00000	1515	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		94929.00000	92432	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		739.00000	819	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.68700	7.65200		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 01/02/2007 Bond Future	7.75	Call		10298.00000	8058	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		2644.00000	3147	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1611.00000	886	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		13634.00000	15651	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		27014.00000	24283	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		179.00000	190	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		45540.00000	42797	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4.00000	3	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		63770.00000	61028	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		70936.00000	68194	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		67362.00000	64620	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		81550.00000	78808	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		74492.00000	71750	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		98889.00000	96147	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		66.00000	19	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		32274.00000	34969	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		52917.00000	55659	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		95967.00000	98709	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		74164.00000	76907	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.63300	7.59500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		71063.00000	68413	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3681.00000	3985	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83635.00000	80872	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2162.00000	2353	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		86831.00000	84046	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1880.00000	2049	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		90043.00000	87238	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1630.00000	1779	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		102987.00000	100120	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		896.00000	982	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.59100	7.55100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78361.00000	75795	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8482.00000	8995	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		89792.00000	87099	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5996.00000	6381	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		92712.00000	89991	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	8.75	Put		5479.00000	5837	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		95654.00000	92906	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5000.00000	5331	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		107591.00000	104752	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3420.00000	3659	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.87700	7.82700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1555.00000	734	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		5586.00000	7371	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9485.00000	7145	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		503.00000	770	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		21787.00000	19184	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		6.00000	9	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.81000	7.75500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11638.00000	10224	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		11894.00000	13281	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18926.00000	17043	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		6521.00000	7440	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		28046.00000	25777	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3181.00000	3714	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.75800	7.70000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17220.00000	15686	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		14738.00000	16082	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24323.00000	22443	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		9544.00000	10543	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32712.00000	30527	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5826.00000	6519	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.63800	7.59200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1843.00000	841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		9238.00000	11906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13330.00000	10058	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		804.00000	1201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		34.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		27908.00000	31549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31915.00000	28249	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		9.00000	12	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50763.00000	47094	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		65482.00000	61812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		72721.00000	69052	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		69111.00000	65442	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	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		79882.00000	76213	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
R207 On 01/02/2007 Bond Future	8.75	Call		86966.00000	83297	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		76312.00000	72642	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		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48928.00000	52597	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		70575.00000	74245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		104343.00000	100674	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		92835.00000	96504	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.58800	7.53900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		73366.00000	69636	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		776.00000	933	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		87090.00000	83273	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		314.00000	384	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		90522.00000	86691	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		246.00000	303	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		93948.00000	90107	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		192.00000	238	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		107561.00000	103692	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		68.00000	85	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.54800	7.49800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77733.00000	74159	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2721.00000	3083	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		90596.00000	86884	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1543.00000	1766	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93847.00000	90108	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1329.00000	1526	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		97106.00000	93342	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1142.00000	1314	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		110173.00000	106335	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		604.00000	702	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.98800	247.48100		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		38875.00000	33967	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		65.00000	87	0.00	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.34600	0.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							0.00	2,038.00

Grand Total: 0.00 2,038.00