

Daily MTM Report

Daily summary for 30/01/2007

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			8.21500	8.24000			0.00	0.00
R157 On 15/09/2015 Bond			7.85000	7.87500			0.00	0.00
R186 On 21/12/2026 Bond			7.55000	7.57500			0.00	0.00
R194 On 28/02/2008 Bond			8.73500	8.76000			0.00	0.00
R196 On 28/02/2009 Bond			8.59500	8.59500			0.00	0.00
R201 On 21/12/2014 Bond			7.85500	7.88500			0.00	0.00
R203 On 15/09/2017 Bond			7.76000	7.78500			0.00	0.00
R204 On 21/12/2018 Bond			7.70500	7.73000			0.00	0.00
R206 On 15/01/2014 Bond			7.89500	7.92600			0.00	0.00
R207 On 15/01/2020 Bond			7.65500	7.68000			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			107.30700	107.20800		0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12090.00000	13070	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		10.00000	0	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.66200	109.56100		0.00	0.00	10.00
GOVI On 01/02/2007 jGovi			249.77600	249.44000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		194400.00000	197760	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			255.25900	254.91700		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		199170.00000	202590	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			260.86200	260.51100		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		200149.00000	203652	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		39.00000	32	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.56000	270.67400		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		56740.00000	55600	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		0.00000	0	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.85600	276.96200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.79700	8.82300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.50600	8.52200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.01100	8.01100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09400	9.11300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.54200	8.55200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.41400	8.43000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.35200	8.37100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.29300	8.31200		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			9.27600	9.25800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.29600	9.28200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4343.00000	4376	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			9.27600	9.29700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4385.00000	4334	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		6.00000	6	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.22900	9.27200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4373.00000	4274	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		55.00000	60	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11500	9.16100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4508.00000	4399	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		156.00000	167	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.93200	8.99400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22025.00000	21919	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18385.00000	18432	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.97900	9.02100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		2005.00000	1293	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		1624.00000	1677	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.88400	8.93100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		7509.00000	7114	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13322.00000	13787	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.77500	8.82200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10691.00000	10307	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18498.00000	18976	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.60600	8.62400		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		25121.00000	25860	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.54500	8.56400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1864.00000	1728	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		29441.00000	30089	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.48100	8.49900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4066.00000	3894	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34314.00000	34889	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.34400	8.36100		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		42724.00000	43896	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.29700	8.31300		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		395.00000	345	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		46437.00000	47502	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.24700	8.26400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1472.00000	1359	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		50922.00000	51997	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.42800	8.42800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.69400	8.69500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.97900	8.97400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.84300	8.83700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.08200	9.07400		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.43600	246.28200		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Call		27047.00000	28562	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		27.00000	2	0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			251.84600	251.69000		0.00	2.00	15.00
R153 On 01/02/2007 Bond Future			8.22000	8.24000		4.15	53.00	19.00
R153 On 01/02/2007 Bond Future	8.25	Call		1873.00000	1942	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		1543.00000	951	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		44.00000	19	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8009.00000	7323	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7017.00000	7595	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		105.00000	21	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		16695.00000	17356	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10200.00000	10847	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16.00000	1	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8592.00000	9217	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		43.00000	6	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24765.00000	25426	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		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16337.00000	15676	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		24786.00000	24125	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		33313.00000	32652	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		41919.00000	41258	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		59372.00000	58711	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		50605.00000	49944	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		32763.00000	33424	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			8.16500	8.18500		4.15	54.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		15328.00000	15691	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5627.00000	5371	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21881.00000	22331	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3038.00000	2869	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19576.00000	19999	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3770.00000	3574	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20714.00000	21152	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3388.00000	3206	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26794.00000	27293	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1909.00000	1788	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00900	8.03800		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21554.00000	22071	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8298.00000	7976	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25371.00000	25939	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6437.00000	6166	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26372.00000	26953	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6025.00000	5766	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27392.00000	27984	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5633.00000	5387	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31638.00000	32276	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4257.00000	4056	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.85000	7.88000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4523.00000	5287	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		3019.00000	1523	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		673.00000	620	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		10504.00000	8190	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9843.00000	11495	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		853.00000	245	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29009.00000	26747	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27467.00000	29722	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		6.00000	0	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		38381.00000	40641	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		0.00000	0	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		45592.00000	47853	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		49178.00000	51438	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		56310.00000	58570	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		118177.00000	120437	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		52751.00000	55011	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		63389.00000	65650	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		80860.00000	83120	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		0.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		48546.00000	46286	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		68456.00000	66196	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		98010.00000	100270	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		114846.00000	117106	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		131376.00000	133636	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			7.82000	7.85000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		52652.00000	54373	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5958.00000	5471	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82703.00000	84742	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1563.00000	1393	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		64239.00000	66115	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3617.00000	3284	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		67242.00000	69150	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3169.00000	2869	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		70279.00000	72218	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2768.00000	2498	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.71900	7.74600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64661.00000	66084	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11659.00000	11131	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75109.00000	76641	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8518.00000	8099	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77808.00000	79365	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7850.00000	7456	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		74675.00000	76494	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1362.00000	1229	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91732.00000	93400	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5115.00000	4832	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54800	7.57300		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		2105.00000	2120	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		11235.00000	8134	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6.00000	1	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		41148.00000	38027	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		22109.00000	24920	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		367.00000	62	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		51524.00000	54639	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		1.00000	0	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		74593.00000	77709	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		0.00000	0	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		85884.00000	89000	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		107991.00000	111107	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		134761.00000	137877	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		80258.00000	83374	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		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		74341.00000	71225	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		108780.00000	105664	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		144515.00000	141399	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		160610.00000	163726	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			7.50100	7.52700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		92758.00000	95406	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		7337.00000	6746	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		111815.00000	114666	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4267.00000	3880	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		121577.00000	124508	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3198.00000	2890	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		141328.00000	144381	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1732.00000	1546	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		116682.00000	119575	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3699.00000	3353	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.46300	7.48900		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		104994.00000	107461	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		15456.00000	14689	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		122340.00000	124986	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10814.00000	10228	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		126782.00000	129469	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9856.00000	9310	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		131260.00000	133985	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8969.00000	8461	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		149444.00000	152304	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6063.00000	5691	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			8.73400	8.75900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		567.00000	583	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		657.00000	423	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		357.00000	344	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		949.00000	685	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		208.00000	182	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		1302.00000	1025	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		24.00000	12	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2626.00000	2364	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		0.00000	0	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5124.00000	4873	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		0.00000	0	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7654.00000	7404	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		10195.00000	9944	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		12744.00000	12493	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		15303.00000	15053	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		17872.00000	17621	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		20450.00000	20200	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		28243.00000	27993	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		25636.00000	25385	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		23038.00000	22787	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.50600	8.54300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4200.00000	4351	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2589.00000	2452	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5401.00000	5579	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1852.00000	1741	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5148.00000	5320	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1985.00000	1870	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5661.00000	5845	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1724.00000	1619	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6763.00000	6965	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1279.00000	1194	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.26100	8.31000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6075.00000	6219	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3672.00000	3548	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6722.00000	6877	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3231.00000	3117	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		7060.00000	7219	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3025.00000	2916	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6890.00000	7047	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3127.00000	3015	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7762.00000	7930	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2642.00000	2542	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.59300	8.59300		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		100.00000	48	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		1856.00000	1803	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2971.00000	2958	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		17.00000	4	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		6493.00000	6493	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.46500	8.46700		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3664.00000	3664	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3111.00000	3077	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1870.00000	1865	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5521.00000	5482	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6257.00000	6266	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1521.00000	1496	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.36600	8.36500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4056.00000	4037	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5741.00000	5736	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5894.00000	5873	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3921.00000	3914	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8152.00000	8130	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2538.00000	2531	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.85300	7.88300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		7615.00000	8932	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		662.00000	188	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		477.00000	436	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		8452.00000	6619	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23177.00000	21384	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		21617.00000	23406	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		4.00000	0	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		36012.00000	37804	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		44528.00000	46320	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		38861.00000	40653	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		41700.00000	43492	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		50154.00000	51946	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		64045.00000	65837	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		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		38655.00000	36863	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		54418.00000	52626	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		70471.00000	68678	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		77689.00000	79481	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			7.78500	7.81600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43691.00000	45122	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4615.00000	4229	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52969.00000	54521	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2817.00000	2553	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55369.00000	56946	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2472.00000	2234	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57795.00000	59397	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2163.00000	1949	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		67709.00000	69389	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1231.00000	1095	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.73100	7.76300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50243.00000	51593	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		9097.00000	8612	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58557.00000	60009	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6597.00000	6215	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60707.00000	62183	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		6067.00000	5708	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62883.00000	64382	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5571.00000	5236	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		71814.00000	73394	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3907.00000	3653	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.75800	7.78300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1686.00000	1945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		4095.00000	2529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		20898.00000	19072	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		15679.00000	17480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		24.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33305.00000	35129	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		50552.00000	52376	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		57341.00000	59165	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		53954.00000	55778	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		67408.00000	69231	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		60712.00000	62536	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		83881.00000	85705	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		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39817.00000	37993	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		99310.00000	97486	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		79012.00000	77189	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		59186.00000	57362	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.69900	7.72500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55092.00000	56824	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1133.00000	988	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		67735.00000	69545	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		455.00000	387	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		70929.00000	72752	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		356.00000	301	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		74128.00000	75961	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		276.00000	233	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		86912.00000	88772	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		94.00000	77	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.65200	7.67800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60206.00000	61785	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3754.00000	3480	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		71764.00000	73440	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2189.00000	2011	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		74718.00000	76414	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1898.00000	1741	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		77691.00000	79405	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1642.00000	1502	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89720.00000	91490	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		890.00000	806	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.70300	7.72800		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		4618.00000	5200	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		2907.00000	1539	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		99.00000	50	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		18063.00000	16066	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		20938.00000	22846	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		44.00000	3	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		39594.00000	41544	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		57828.00000	59778	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		64994.00000	66944	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		61420.00000	63370	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		75608.00000	77558	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		68550.00000	70500	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		92947.00000	94897	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		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38150.00000	36201	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		58859.00000	56909	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		101909.00000	99959	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		80106.00000	78157	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.64800	7.67400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65460.00000	67137	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4205.00000	3871	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77824.00000	79614	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2479.00000	2258	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		80980.00000	82794	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2157.00000	1959	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84157.00000	85992	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1871.00000	1695	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		96993.00000	98897	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1029.00000	922	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.60500	7.63100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73144.00000	74686	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		9411.00000	8960	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84335.00000	85979	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6684.00000	6336	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87203.00000	88870	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		6115.00000	5790	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90095.00000	91784	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5587.00000	5284	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101863.00000	103630	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3838.00000	3612	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.89300	7.92400		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		4595.00000	5729	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		662.00000	186	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		84.00000	67	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		9163.00000	7536	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		16733.00000	18343	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		1.00000	0	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.82400	7.85700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		8976.00000	9656	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14419.00000	13424	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15390.00000	16364	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8174.00000	7473	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		23799.00000	25041	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4123.00000	3690	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76900	7.80300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14462.00000	15243	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		17084.00000	16184	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20951.00000	21942	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11277.00000	10587	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		28802.00000	29988	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7021.00000	6524	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.65300	7.67800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		6651.00000	7974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		970.00000	309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		88.00000	55	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		14328.00000	12312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		34719.00000	32736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		25062.00000	27045	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		43918.00000	45901	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		58636.00000	60620	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		65876.00000	67859	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		62266.00000	64249	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		73037.00000	75020	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		80121.00000	82104	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		69466.00000	71450	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		55773.00000	53790	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		77421.00000	75437	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		97498.00000	99481	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		99680.00000	97697	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.60200	7.62800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		66571.00000	68491	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1025.00000	894	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		80153.00000	82142	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		421.00000	360	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83563.00000	85564	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		332.00000	282	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86972.00000	88982	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		261.00000	220	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		100542.00000	102577	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		93.00000	76	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.56100	7.58800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		71275.00000	73129	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3333.00000	3073	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83901.00000	85849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1917.00000	1751	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		87105.00000	89072	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1657.00000	1510	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90323.00000	92307	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1428.00000	1299	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		103265.00000	105302	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		765.00000	689	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.82600	246.50100		0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Call		29026.00000	32260	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		16.00000	0	0.00	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.24500	251.91300		0.00	0.00	500.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							109.00	1,973.00

Grand Total: 109.00 1,973.00