



# Daily MTM Report

Daily summary for 01/02/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.05500	8.16500			0.00	0.00
R157 On 15/09/2015 Bond			7.70500	7.80000			0.00	0.00
R186 On 21/12/2026 Bond			7.39500	7.50000			0.00	0.00
R194 On 28/02/2008 Bond			8.68000	8.76000			0.00	0.00
R196 On 28/02/2009 Bond			8.58500	8.59500			0.00	0.00
R201 On 21/12/2014 Bond			7.70500	7.81000			0.00	0.00
R203 On 15/09/2017 Bond			7.61000	7.72000			0.00	0.00
R204 On 21/12/2018 Bond			7.56500	7.65000			0.00	0.00
R206 On 15/01/2014 Bond			7.74300	7.85000			0.00	0.00
R207 On 15/01/2020 Bond			7.50500	7.60000			0.00	0.00

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

## Derivatives

CRD1 On 01/02/2007 Index Future			107.83500		107.45300		0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Call			14530.00000	18350	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put			0.00000	0	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			110.20100		109.81100		0.00	0.00	10.00
GOVI On 01/02/2007 jGovi			251.31800		250.27100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call			202710.00000	213180	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			257.02800		255.76300		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call			207630.00000	220280	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put			0.00000	0	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			262.67200		261.37800		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call			208804.00000	221732	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			24.00000	12	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.56000		270.40400		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call			54040.00000	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			276.71200		276.71200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.64300		8.74400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.38700		8.47200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90500		7.97300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.03800		9.06600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41100		8.50100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30500		8.37900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.23900		8.31100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.17800		8.25000		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			9.32500	9.30400		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.27600	9.31900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4433.00000	4462	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			9.21600	9.24900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4269.00000	4190	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		7.00000	7	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13700	9.18200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4165.00000	4062	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		65.00000	71	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.94600	9.02500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4189.00000	4007	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		192.00000	216	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.76000	8.85200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21793.00000	21651	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18498.00000	18579	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.27600	8.92500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		500.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		1868.00000	2618	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.72500	8.81400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		6574.00000	5937	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14527.00000	15521	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.58900	8.69700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		9712.00000	8940	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19813.00000	21024	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			9.27600	8.54800		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		28228.00000	32534	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.37200	8.48400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1398.00000	940	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32262.00000	36407	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.30700	8.42000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3413.00000	2664	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36924.00000	40841	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			9.27600	8.31000		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		46257.00000	51704	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.17900	8.25900		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		259.00000	140	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		50063.00000	55550	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.12800	8.20800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1143.00000	798	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54511.00000	59806	0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.69400	8.69600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.99600	8.99100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.31500	9.30400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.09500	9.09300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.71200	246.75800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Call		31780.00000	41320	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		0.00000	0	0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			253.14700	252.17300		0.00	0.00	15.00
R153 On 01/02/2007 Bond Future			8.07000	8.16000		4.15	19.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		3114.00000	5965	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		136.00000	0	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		11.00000	0	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5329.00000	2330	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9559.00000	12547	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		0.00000	0	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19342.00000	22329	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		12832.00000	15819	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11197.00000	14185	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27413.00000	30400	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		13690.00000	10702	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		22139.00000	19151	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		30666.00000	27678	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		39272.00000	36285	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		56725.00000	53737	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		47958.00000	44971	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35410.00000	38397	4.43	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	Put		0.00000	0	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			7.92500	8.10500		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		16916.00000	20999	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4734.00000	3210	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23792.00000	28496	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2468.00000	1566	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21387.00000	25906	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3100.00000	2012	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22577.00000	27191	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2770.00000	1778	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28878.00000	33887	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1512.00000	915	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.82000	7.94600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23263.00000	25793	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7343.00000	6212	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27238.00000	29972	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5640.00000	4713	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28277.00000	31058	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5266.00000	4386	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29333.00000	32161	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4911.00000	4077	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33717.00000	36715	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3672.00000	3009	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.72500	7.80000		8.05	500.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		746.00000	1902	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		4538.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		7741.00000	13236	7.36	263.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Put		199.00000	0	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		44419.00000	50112	7.75	150.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		0.00000	0	8.96	150.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15033.00000	20722	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		5.00000	0	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		22968.00000	17274	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		33500.00000	39193	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	7.62	0.00	0.00
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		51631.00000	57324	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		55217.00000	60910	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		62348.00000	68042	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		124215.00000	129909	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	8.60	Call		58789.00000	64483	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		69428.00000	75121	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		86898.00000	92591	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		42508.00000	36814	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		62418.00000	56724	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		104048.00000	109742	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		120885.00000	126578	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		137414.00000	143108	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			7.62600	7.77000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		57363.00000	66528	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4768.00000	3223	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		88204.00000	98456	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1162.00000	704	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		69338.00000	79057	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2815.00000	1823	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		72422.00000	82253	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2448.00000	1569	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		75535.00000	85468	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2123.00000	1345	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.56300	7.66400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		69110.00000	74913	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		10171.00000	8611	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		79874.00000	86030	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7346.00000	6140	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		82645.00000	88881	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6750.00000	5623	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80256.00000	87303	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1005.00000	690	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96886.00000	103465	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4332.00000	3549	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.41500	7.50000		13.10	2.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		3191.00000	10754	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		3191.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		32011.00000	21258	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		30873.00000	41626	11.90	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	Put		0.00000	0	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		60654.00000	71407	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		0.00000	0	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		83723.00000	94477	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		95014.00000	105768	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		117121.00000	127875	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		143892.00000	154645	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		89389.00000	100142	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		65210.00000	54457	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		99650.00000	88896	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		135384.00000	124631	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169740.00000	180494	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			7.34300	7.45000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100827.00000	112783	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		5778.00000	4177	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		120436.00000	133006	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3262.00000	2274	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		130413.00000	143211	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2406.00000	1647	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		150485.00000	163612	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1262.00000	831	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		125416.00000	138106	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2805.00000	1939	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.30200	7.41000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		112697.00000	123902	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		13299.00000	10843	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		130565.00000	142405	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9180.00000	7359	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135123.00000	147102	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8336.00000	6654	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139711.00000	151820	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		7560.00000	6008	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		158279.00000	170836	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5038.00000	3934	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.68000	8.76000		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	8.75	Call		305.00000	702	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		405.00000	0	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		129.00000	201	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		731.00000	0	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		43.00000	0	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		1147.00000	301	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		0.00000	0	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2613.00000	1810	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		5134.00000	4331	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		7664.00000	6862	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		10205.00000	9402	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		12754.00000	11952	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		15313.00000	14511	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		17882.00000	17079	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		20460.00000	19658	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		28253.00000	27451	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		25646.00000	24843	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		23048.00000	22245	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.59600	8.53200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4215.00000	987	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2519.00000	7525	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5426.00000	1466	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1791.00000	6066	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5171.00000	1359	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1922.00000	6345	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5689.00000	1580	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1666.00000	5792	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6798.00000	2099	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1229.00000	4765	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.68800	8.28700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6123.00000	2608	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3594.00000	7694	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6775.00000	2987	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3158.00000	6985	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7116.00000	3191	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	Put		2955.00000	6645	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6944.00000	3088	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3056.00000	6814	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7823.00000	3625	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2577.00000	5994	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.58500	8.59500		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		8.00000	0	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		1800.00000	1604	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2916.00000	3105	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	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		6530.00000	6342	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.45000	8.46300		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3664.00000	3763	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3043.00000	2924	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1859.00000	1917	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5443.00000	5283	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6274.00000	6417	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1471.00000	1396	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.35400	8.35800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4076.00000	4089	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5658.00000	5613	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5927.00000	5947	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3851.00000	3813	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8198.00000	8226	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2482.00000	2452	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.72500	7.80900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		450.00000	1508	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		3997.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11385.00000	16436	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		4.00000	0	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18748.00000	13693	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26041.00000	31096	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		40440.00000	45495	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		48956.00000	54011	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		43289.00000	48344	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
R201 On 01/02/2007 Bond Future	8.60	Call		46127.00000	51182	8.07	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	Put		0.00000	0	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		54582.00000	59637	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		68473.00000	73528	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		34227.00000	29172	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		49990.00000	44935	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		66043.00000	60988	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		82116.00000	87172	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			7.62900	7.73800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47370.00000	52862	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3718.00000	2771	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56938.00000	62762	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2209.00000	1595	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		59399.00000	65290	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1926.00000	1379	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		61882.00000	67835	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1673.00000	1188	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71979.00000	78127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		925.00000	635	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.57000	7.68100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53772.00000	58845	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7918.00000	6575	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62342.00000	67726	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5674.00000	4644	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64550.00000	70005	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5202.00000	4241	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66782.00000	72303	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4762.00000	3869	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75912.00000	81667	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3298.00000	2638	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.63500	7.72000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2911.00000	8451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		715.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		16291.00000	10036	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20259.00000	26514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37909.00000	44164	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	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	8.50	Call		55156.00000	61411	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		61945.00000	68200	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		58559.00000	64813	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		72012.00000	78267	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		65316.00000	71571	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		88485.00000	94740	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		35213.00000	28958	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		94705.00000	88451	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		74408.00000	68153	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		54581.00000	48327	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.54500	7.65900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59537.00000	67498	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		805.00000	454	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72359.00000	80525	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		306.00000	159	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		75582.00000	83779	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		236.00000	120	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		78805.00000	87028	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		181.00000	90	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		91649.00000	99930	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		58.00000	27	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.49300	7.60800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64523.00000	71949	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3070.00000	2212	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76326.00000	84080	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1750.00000	1220	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79330.00000	87148	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1509.00000	1043	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82348.00000	90225	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1298.00000	889	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		94518.00000	102570	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		687.00000	455	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.58500	7.65000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7985.00000	12930	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.75	Put		175.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		27.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		11893.00000	6746	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26992.00000	32112	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		0.00000	0	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		45693.00000	50813	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		63927.00000	69047	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		71093.00000	76213	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		67519.00000	72639	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		81707.00000	86827	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		74649.00000	79769	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		99046.00000	104166	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		32051.00000	26931	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		52760.00000	47640	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		95810.00000	90690	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		74008.00000	68888	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.50400	7.59200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70900.00000	77032	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3284.00000	2531	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83586.00000	90001	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1881.00000	1410	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		86809.00000	93279	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1624.00000	1209	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		90045.00000	96566	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1398.00000	1033	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		103070.00000	109745	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		745.00000	535	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.45700	7.54600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78331.00000	84031	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8066.00000	6869	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		89837.00000	95835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5655.00000	4756	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		92775.00000	98839	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5156.00000	4322	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	8.80	Call		95735.00000	101860	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		4695.00000	3923	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		107738.00000	114077	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3181.00000	2623	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.73500	7.84900		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		52.00000	788	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		5230.00000	0	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		7838.00000	13800	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		4.00000	0	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20633.00000	26599	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.66500	7.77700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10718.00000	13671	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		12095.00000	9320	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17846.00000	21777	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		6564.00000	4767	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26890.00000	31608	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3147.00000	2138	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.60500	7.71900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16467.00000	19561	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		14929.00000	12341	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23473.00000	27253	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		9638.00000	7737	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31797.00000	36176	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5855.00000	4552	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.52500	7.60000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		58.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		8092.00000	2017	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		11891.00000	17904	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		4.00000	0	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		28513.00000	22496	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31267.00000	37285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50124.00000	56141	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		64842.00000	70860	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		72082.00000	78099	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		68472.00000	74489	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.65	Call		79243.00000	85260	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		86327.00000	92344	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		75672.00000	81690	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		49567.00000	43550	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		71215.00000	65197	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		103704.00000	109721	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		93474.00000	87457	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.44900	7.54600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		72712.00000	80200	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		678.00000	417	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		86482.00000	94121	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		263.00000	152	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		89923.00000	97584	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		204.00000	116	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		93357.00000	101037	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		158.00000	88	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		106990.00000	114714	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		52.00000	27	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.40400	7.50300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77214.00000	84406	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2597.00000	1937	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		90113.00000	97565	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1454.00000	1054	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93372.00000	100873	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1249.00000	898	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96639.00000	104185	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1069.00000	763	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109732.00000	117412	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		557.00000	386	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			253.97500	247.30900		0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Call		37090.00000	103750	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		0.00000	0	0.00	0.00	0.00
TRT1 On 03/05/2007 Index Future			253.97500	252.73600		0.00	0.00	500.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							1,084.00	1,402.00

**Grand Total:** 1,084.00 1,402.00