

Daily MTM Report

Daily summary for 12/01/2007

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			8.22500	8.17500			0.00	0.00
R157 On 15/09/2015 Bond			7.86500	7.79500			0.00	0.00
R186 On 21/12/2026 Bond			7.47500	7.38500			0.00	0.00
R194 On 28/02/2008 Bond			8.85000	8.83500			0.00	0.00
R196 On 28/02/2009 Bond			8.64500	8.64500			0.00	0.00
R201 On 21/12/2014 Bond			7.86500	7.79500			0.00	0.00
R203 On 15/09/2017 Bond			7.76000	7.68000			0.00	0.00
R204 On 21/12/2018 Bond			7.69500	7.62500			0.00	0.00
R206 On 15/01/2014 Bond			7.89000	7.81500			0.00	0.00
R207 On 15/01/2020 Bond			7.62500	7.55000			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			107.19200	107.43000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15149.00000	13051	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		849.00000	1131	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.96200	250.86400		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		208640.00000	199620	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			255.46200	256.38400		3.89	0.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call		213840.00000	204621	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		0.00000	1	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.05800	262.00000		3.89	175.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		215033.00000	205629	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		33.00000	49	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.36600	269.42800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		45503.00000	44816	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1223.00000	1156	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.85000	8.78300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48000	8.37700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88100	7.78900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.21400	9.16400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.51800	8.41900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.36500	8.26900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29300	8.20000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.22300	8.13800		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			9.27500		9.26800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.33300		9.31500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call			4422.00000	4466	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			9.48700		9.40700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4654.00000	4845	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			8.00000	6	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.47200		9.39300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4665.00000	4848	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			53.00000	45	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.32200		9.22400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4675.00000	4906	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			158.00000	134	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.17200		9.07700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			22607.00000	22704	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			18766.00000	18627	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.16900		9.08600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			5602.00000	6357	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			4040.00000	3287	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.06500		8.97500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			8753.00000	9417	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			13760.00000	12783	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.92300		8.83600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			11460.00000	12094	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			19008.00000	18050	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.62300		8.54200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			40.00000	72	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			28467.00000	25201	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.55600		8.46900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			1866.00000	2343	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			33288.00000	30209	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.47600		8.38700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			3688.00000	4345	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			38496.00000	35500	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.30100		8.19600		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			54022.00000	46770	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.24600		8.14100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			222.00000	414	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			58105.00000	50998	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote			8.18500	8.08100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		859.00000	1294	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62986.00000	56144	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.45700	8.46100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.80600	8.81200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.13900	9.14400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92800	8.92900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16800	9.16700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.37100	246.97400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35753.00000	30422	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1813.00000	2512	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.12500	8.16000		4.15	0.00	63.00
R153 On 01/02/2007 Bond Future	8.25	Call		6155.00000	6779	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3177.00000	2641	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2242.00000	2533	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7560.00000	6690	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10882.00000	11752	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1322.00000	1032	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19601.00000	20683	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		259.00000	180	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13633.00000	14596	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		801.00000	603	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12232.00000	13151	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1035.00000	794	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27465.00000	28606	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		53.00000	33	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		517.00000	596	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14206.00000	13125	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		79.00000	91	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22218.00000	21069	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		7.00000	8	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30673.00000	29513	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	38112	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	55564	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	46797	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35419.00000	36576	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9.00000	5	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.15500	8.08000		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.50	Call		18334.00000	16718	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5376.00000	6088	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25104.00000	23233	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3004.00000	3461	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22743.00000	20950	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3680.00000	4215	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23912.00000	22079	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3328.00000	3823	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30090.00000	28085	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1947.00000	2270	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00100	7.92300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24383.00000	22837	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7796.00000	8510	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28338.00000	26672	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6074.00000	6667	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29371.00000	27675	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5692.00000	6257	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30419.00000	28696	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5329.00000	5867	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34765.00000	32939	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4053.00000	4488	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.85500	7.78000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8649.00000	6042	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		10926.00000	13989	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2598.00000	1541	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		24051.00000	28664	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15057.00000	11406	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		6000.00000	8019	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		20342.00000	16091	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		3799.00000	5219	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		35992.00000	30773	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		977.00000	1428	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		46314.00000	40836	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		380.00000	572	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		53338.00000	47770	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		193.00000	294	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		56867.00000	51269	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		135.00000	208	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		63929.00000	58294	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		65.00000	101	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		125730.00000	120060	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		0.00000	0	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		60398.00000	54779	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		94.00000	145	7.92	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.75	Call		70973.00000	65319	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30.00000	47	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		88417.00000	82749	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4.00000	7	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		504.00000	243	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41497.00000	46906	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		60.00000	22	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		60962.00000	66596	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		105564.00000	99894	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1.00000	1	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		122400.00000	116729	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		138930.00000	133259	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			7.81600	7.73000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		61259.00000	55996	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5701.00000	6799	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		91643.00000	85673	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1637.00000	2029	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		73055.00000	67446	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3568.00000	4320	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		76091.00000	70410	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3153.00000	3833	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		79156.00000	73408	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2780.00000	3393	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.72300	7.63800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		71842.00000	67043	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11012.00000	12379	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		82522.00000	77432	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8103.00000	9179	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		85268.00000	80113	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7483.00000	8493	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		82325.00000	76511	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1184.00000	1536	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		99379.00000	93934	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4934.00000	5656	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.46500	7.37600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		23894.00000	16608	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		8162.00000	12196	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8142.00000	4666	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		24420.00000	32265	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		48526.00000	38503	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1922.00000	3219	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		76700.00000	65646	12.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.00	Put		315.00000	581	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		99515.00000	88251	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		59.00000	116	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		110771.00000	99475	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		25.00000	50	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		132858.00000	121542	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4.00000	9	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		159624.00000	148304	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		0.00000	1	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		105159.00000	93875	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		38.00000	75	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1684.00000	746	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		51162.00000	61545	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		190.00000	61	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		84108.00000	95299	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		11.00000	2	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		119663.00000	130975	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		185472.00000	174152	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			7.41700	7.32200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		116968.00000	106314	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		5677.00000	7106	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		136766.00000	125606	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3348.00000	4272	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		146783.00000	135430	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2533.00000	3264	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		166873.00000	155231	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1407.00000	1848	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		141768.00000	130508	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2916.00000	3739	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37500	7.27600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		128396.00000	117959	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		12017.00000	14157	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		146721.00000	135747	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		8355.00000	9958	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		151372.00000	140281	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		7604.00000	9090	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		156044.00000	144841	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		6912.00000	8286	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		174878.00000	163293	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		4656.00000	5648	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82700	8.82800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1256.00000	1222	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2037.00000	1993	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.70	Call		1046.00000	1013	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2329.00000	2286	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		861.00000	829	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2646.00000	2605	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		441.00000	417	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3735.00000	3701	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		105.00000	94	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5920.00000	5900	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15.00000	12	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8361.00000	8348	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10887.00000	10877	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		13436.00000	13426	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		15995.00000	15985	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		18564.00000	18554	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		21142.00000	21132	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		28935.00000	28925	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		26328.00000	26318	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		23730.00000	23720	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.64600	8.60300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4237.00000	4039	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3094.00000	3230	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5381.00000	5156	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2299.00000	2408	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5140.00000	4920	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2445.00000	2559	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5629.00000	5398	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2159.00000	2263	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6676.00000	6427	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1660.00000	1745	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.44400	8.33900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6206.00000	5870	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3962.00000	4200	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6843.00000	6488	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3511.00000	3730	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7175.00000	6810	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3299.00000	3509	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7008.00000	6648	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/08/2007 Bond Future	9.00	Put		3404.00000	3618	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7865.00000	7482	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2904.00000	3095	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.62700	8.63500		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2939.00000	3012	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		776.00000	699	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		671.00000	679	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3217.00000	3075	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		63.00000	61	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		7347.00000	7194	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.51100	8.50100		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3680.00000	3580	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3697.00000	3765	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1962.00000	1894	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6184.00000	6283	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6133.00000	6005	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1967.00000	2007	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.41200	8.38300		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5974.00000	5729	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4264.00000	4443	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4167.00000	3970	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6116.00000	6343	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8183.00000	7892	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2833.00000	2966	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.85100	7.78300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6623.00000	4739	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		8609.00000	10803	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1925.00000	1176	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19111.00000	22440	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15852.00000	12764	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2910.00000	3899	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		28324.00000	24547	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		722.00000	1022	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		42133.00000	38117	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		131.00000	193	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		50559.00000	46502	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		42.00000	62	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		44941.00000	40907	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		91.00000	134	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		47751.00000	43703	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		62.00000	92	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		56162.00000	52094	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.75	Put		19.00000	28	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		70036.00000	65960	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2.00000	4	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		355.00000	178	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33021.00000	36921	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		39.00000	15	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		48468.00000	52521	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		2.00000	1	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		64484.00000	68559	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		83678.00000	79601	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			7.78600	7.70800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		49991.00000	46175	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4572.00000	5342	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		59381.00000	55325	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2885.00000	3416	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		61797.00000	57690	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2556.00000	3036	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		64235.00000	60081	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2259.00000	2692	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		74166.00000	69859	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1345.00000	1623	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.73000	7.64500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		56370.00000	52551	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8440.00000	9513	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		64901.00000	60848	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6158.00000	6996	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67096.00000	62990	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5673.00000	6458	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69314.00000	65158	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5220.00000	5955	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78382.00000	74046	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3693.00000	4248	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.74800	7.67000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10542.00000	7112	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		4673.00000	6966	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2656.00000	1398	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		15274.00000	19739	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		24697.00000	19557	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		765.00000	1347	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		41641.00000	35982	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		59.00000	123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		58832.00000	53112	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2.00000	5	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.60	Call		65619.00000	59897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		0.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		62233.00000	56511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		75685.00000	69962	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		68990.00000	63267	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		92158.00000	86435	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		329.00000	124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		31869.00000	37387	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		91032.00000	96755	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		70735.00000	76458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		17.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		50926.00000	56635	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.69100	7.60500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		63675.00000	57817	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1016.00000	1402	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		76411.00000	70352	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		431.00000	617	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		79616.00000	73524	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		343.00000	495	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		82823.00000	76702	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		271.00000	395	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		95618.00000	89425	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		100.00000	151	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.64100	7.54900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		68833.00000	63014	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3141.00000	3923	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		80654.00000	74557	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1839.00000	2343	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		83657.00000	77504	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1597.00000	2045	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		86674.00000	80470	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1384.00000	1781	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		98828.00000	92465	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		758.00000	995	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.68400	7.61500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6026.00000	4084	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		15140.00000	18614	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		16002.00000	12361	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		5439.00000	7215	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		31192.00000	26374	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1447.00000	2046	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		48728.00000	43447	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		282.00000	418	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		66721.00000	61325	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		41.00000	63	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		73864.00000	68456	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		18.00000	28	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		70299.00000	64897	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		27.00000	42	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		84465.00000	79050	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		5.00000	8	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		77413.00000	72003	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		12.00000	18	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		101799.00000	96383	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1.00000	1	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1509.00000	858	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		30807.00000	35573	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		232.00000	106	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50239.00000	55530	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		93058.00000	98474	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		21.00000	7	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71276.00000	76679	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.63000	7.55400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		74723.00000	69533	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4142.00000	4872	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		87203.00000	81767	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2531.00000	3016	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		90376.00000	84890	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2225.00000	2659	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		93563.00000	88032	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1951.00000	2339	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		106416.00000	100738	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1125.00000	1367	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.58400	7.50300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		82198.00000	77058	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8608.00000	9720	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		93658.00000	88256	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6151.00000	7001	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		96581.00000	91122	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5637.00000	6429	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		99525.00000	94010	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5160.00000	5896	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	9.00	Call		111458.00000	105750	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3576.00000	4119	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.87600	7.80300		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4220.00000	2693	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		6996.00000	9278	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		12038.00000	9139	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1802.00000	2711	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		23287.00000	19660	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		252.00000	433	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.80900	7.72600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13210.00000	11059	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		11984.00000	14065	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		20658.00000	17845	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		6772.00000	8191	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		29799.00000	26429	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3454.00000	4315	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.75200	7.66000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		18878.00000	16417	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		14404.00000	16516	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		26170.00000	23181	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		9400.00000	10984	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34681.00000	31224	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5803.00000	6918	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.61400	7.54000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6529.00000	4082	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		9753.00000	13234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1228.00000	586	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		24931.00000	30217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		18941.00000	14288	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		2244.00000	3519	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		36340.00000	30629	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		263.00000	479	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		54948.00000	49036	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		14.00000	30	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		69653.00000	63726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		76892.00000	70964	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		73282.00000	67355	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		84053.00000	78125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.75	Call		91137.00000	85209	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		80482.00000	74554	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		108.00000	36	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		44865.00000	50721	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66409.00000	72333	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		108514.00000	102586	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		88664.00000	94592	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.56400	7.48400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		77844.00000	71769	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		867.00000	1164	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		91538.00000	85308	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		374.00000	518	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		94962.00000	88707	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		300.00000	417	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		98382.00000	92105	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		238.00000	335	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		111972.00000	105640	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		91.00000	132	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.52000	7.43500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		82631.00000	76530	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2629.00000	3252	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		95555.00000	89224	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1512.00000	1904	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		98815.00000	92438	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1308.00000	1655	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102082.00000	95664	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1128.00000	1434	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		115167.00000	108622	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		608.00000	787	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.98600	247.86400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		43614.00000	35540	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		974.00000	1680	0.00	0.00	0.00
Total for Derivatives:							175.00	2,026.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

175.00

2,026.00