

Daily MTM Report

Daily summary for 19/01/2007

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			8.24500	8.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.85500	7.83500			0.00	0.00
R186 On 21/12/2026 Bond			7.49500	7.47500			0.00	0.00
R194 On 28/02/2008 Bond			8.85500	8.84000			0.00	0.00
R196 On 28/02/2009 Bond			8.70000	8.70000			0.00	0.00
R201 On 21/12/2014 Bond			7.85000	7.83000			0.00	0.00
R203 On 15/09/2017 Bond			7.75000	7.73500			0.00	0.00
R204 On 21/12/2018 Bond			7.68500	7.66500			0.00	0.00
R206 On 15/01/2014 Bond			7.87500	7.85500			0.00	0.00
R207 On 15/01/2020 Bond			7.61500	7.59500			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			107.16500	107.24100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13010.00000	12264	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		600.00000	614	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.70000	250.04950		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		200495.00000	197000	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			255.20000	255.54650		3.89	3.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		205465.00000	202000	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			260.80000	261.14850		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		206525.00000	203046	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		40.00000	46	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			268.92100	268.95000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		40247.00000	39858	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		747.00000	648	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.83300	8.83100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45200	8.46300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89900	7.89800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.18600	9.18000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49700	8.50000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.34900	8.35300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.28300	8.29300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.21800	8.23000		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			9.30400	9.30800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.39600	9.36600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4546.00000	4618	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			9.42400	9.41300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4666.00000	4692	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			9.41400	9.40400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4686.00000	4709	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		48.00000	46	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.27400	9.25800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4749.00000	4786	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		143.00000	138	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.08600	9.06800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22415.00000	22410	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18588.00000	18542	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.12500	9.11300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5014.00000	5004	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2962.00000	2734	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.01600	9.00100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8608.00000	8675	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13141.00000	12935	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.88300	8.86900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11456.00000	11526	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18400.00000	18215	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.61400	8.61000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		15.00000	11	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25682.00000	25511	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.54300	8.53900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2056.00000	2050	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30628.00000	30456	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.46400	8.46200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4072.00000	4062	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35811.00000	35715	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.28000	8.28400		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		47954.00000	48220	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.22600	8.23000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		320.00000	304	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52033.00000	52289	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			8.16900	8.17300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1155.00000	1124	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56865.00000	57109	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.43800	8.44200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.76500	8.77400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.09500	9.10800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.90900	8.91700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15000	9.15600		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.26100	246.44400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		30003.00000	28216	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1363.00000	1406	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.24500	8.22500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		4107.00000	3628	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3281.00000	3463	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		1025.00000	811	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8494.00000	8941	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8569.00000	7952	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1161.00000	1205	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17339.00000	16674	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		148.00000	144	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11306.00000	10658	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		625.00000	638	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9905.00000	9270	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		859.00000	885	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25279.00000	24616	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		18.00000	16	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		123.00000	81	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15964.00000	16583	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		8.00000	4	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24298.00000	24955	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		32817.00000	33478	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		41423.00000	42084	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		58876.00000	59537	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		50109.00000	50770	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33260.00000	32599	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2.00000	1	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.18500	8.16500		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		16247.00000	15795	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5926.00000	6094	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22775.00000	22257	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3312.00000	3414	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20485.00000	19987	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4059.00000	4181	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21617.00000	21109	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3671.00000	3783	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27647.00000	27097	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2143.00000	2211	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.02600	8.00900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22483.00000	22127	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8388.00000	8523	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26319.00000	25938	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6547.00000	6657	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27324.00000	26936	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6138.00000	6242	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28346.00000	27953	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5749.00000	5847	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32598.00000	32184	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4378.00000	4455	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.85500	7.83500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		10735.00000	9565	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		5839.00000	6178	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15769.00000	14431	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		3388.00000	3558	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5137.00000	4326	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		11576.00000	12273	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		957.00000	701	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26572.00000	27824	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		31475.00000	29969	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		621.00000	624	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		41954.00000	40438	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		182.00000	174	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		49058.00000	47543	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		74.00000	68	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		52616.00000	51103	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		46.00000	41	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		59719.00000	58208	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		17.00000	15	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		121569.00000	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		56171.00000	54659	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		28.00000	25	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		66787.00000	65277	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6.00000	5	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		84252.00000	82743	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		89.00000	53	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		45243.00000	46715	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		4.00000	2	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		65068.00000	66575	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		101402.00000	99893	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		118238.00000	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		134768.00000	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			7.81000	7.79000		8.05	2.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		57100.00000	55822	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5983.00000	6182	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		87240.00000	85824	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1677.00000	1737	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		68760.00000	67412	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3715.00000	3844	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		71772.00000	70410	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3276.00000	3390	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		74815.00000	73440	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2881.00000	2982	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.71400	7.69200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		68368.00000	67083	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11460.00000	11768	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78918.00000	77562	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8421.00000	8659	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81637.00000	80266	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7772.00000	7995	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		78520.00000	77007	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1301.00000	1381	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		95634.00000	94195	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5111.00000	5266	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.48900	7.46800		13.10	2.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		14082.00000	12216	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		10049.00000	10832	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2924.00000	2215	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		30902.00000	32842	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		36814.00000	34270	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1908.00000	2013	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		64890.00000	62238	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		204.00000	200	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		87779.00000	85128	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		23.00000	21	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		99054.00000	96404	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		7.00000	6	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		121155.00000	118506	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1.00000	1	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		147925.00000	145276	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		93434.00000	90784	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		13.00000	11	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		266.00000	162	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		61444.00000	63988	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		9.00000	4	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		95626.00000	98270	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		131352.00000	134000	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		173773.00000	171124	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			7.44000	7.41800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105621.00000	103122	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		6540.00000	6815	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125061.00000	122457	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3854.00000	4024	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		134951.00000	132308	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2912.00000	3043	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		154866.00000	152167	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1610.00000	1685	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		129997.00000	127372	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3354.00000	3504	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.39800	7.37700		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		117230.00000	114998	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		13680.00000	14092	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135094.00000	132753	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9557.00000	9860	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		139647.00000	137282	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8708.00000	8988	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		144227.00000	141840	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		7924.00000	8181	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		162751.00000	160289	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5358.00000	5540	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.84500	8.82800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		966.00000	852	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1748.00000	1804	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		769.00000	668	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2052.00000	2122	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		601.00000	513	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2387.00000	2469	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		254.00000	204	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3548.00000	3668	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		37.00000	26	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5852.00000	6011	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3.00000	1	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8349.00000	8518	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		10886.00000	11057	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	13606	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	16165	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	18734	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	21312	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	29105	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	26498	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	23900	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.64600	8.62400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4033.00000	3923	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3053.00000	3115	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5169.00000	5045	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2250.00000	2297	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4929.00000	4808	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2397.00000	2447	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5415.00000	5289	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2109.00000	2154	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6461.00000	6326	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1609.00000	1644	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.43700	8.41200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5894.00000	5805	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4049.00000	4096	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6519.00000	6425	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3586.00000	3629	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6845.00000	6750	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3368.00000	3409	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6681.00000	6586	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		3476.00000	3518	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7524.00000	7424	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2962.00000	2999	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.69200	8.69100		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		1962.00000	1904	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		853.00000	814	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		242.00000	213	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3842.00000	3832	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		7.00000	5	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		8345.00000	8362	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.57500	8.57400		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2983.00000	2959	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		4224.00000	4216	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5225.00000	5198	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2283.00000	2273	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1494.00000	1475	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6939.00000	6937	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.48400	8.48500		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5092.00000	5087	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4873.00000	4853	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3458.00000	3452	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6897.00000	6876	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7139.00000	7136	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3280.00000	3262	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.84200	7.82100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4278.00000	3591	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		8545.00000	9116	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13008.00000	11887	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2347.00000	2484	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		792.00000	576	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		20260.00000	21301	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		25718.00000	24464	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		396.00000	400	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39761.00000	38500	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		41.00000	38	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		48245.00000	46985	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		8.00000	7	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		42594.00000	41333	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		25.00000	22	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		45422.00000	44163	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		15.00000	13	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		53865.00000	52607	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		3.00000	2	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		67753.00000	66495	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		72.00000	42	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35018.00000	36247	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		3.00000	1	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		50712.00000	51969	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		66762.00000	68020	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		81397.00000	80139	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			7.77200	7.75100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47494.00000	46420	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4606.00000	4766	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56837.00000	55708	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2873.00000	2977	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		59246.00000	58105	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2537.00000	2630	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		61679.00000	60528	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2234.00000	2317	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71599.00000	70416	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1309.00000	1359	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.71500	7.69300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53880.00000	52857	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8717.00000	8958	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62324.00000	61244	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6347.00000	6531	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64501.00000	63408	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5843.00000	6015	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66702.00000	65597	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5373.00000	5533	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75714.00000	74567	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3790.00000	3908	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.74300	7.72700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		6773.00000	5935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		5090.00000	5423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		967.00000	722	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		17771.00000	18697	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20347.00000	19194	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		601.00000	620	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37419.00000	36246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		23.00000	21	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		54644.00000	53473	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

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		61432.00000	60261	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		58046.00000	56875	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		71499.00000	70328	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		64803.00000	63632	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		87972.00000	86801	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		44.00000	25	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35770.00000	36922	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		95218.00000	96389	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		74921.00000	76092	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		55095.00000	56266	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.68300	7.66700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59283.00000	58176	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1131.00000	1183	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		71948.00000	70811	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		474.00000	497	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		75142.00000	74001	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		376.00000	394	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		78341.00000	77196	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		296.00000	310	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		91118.00000	89965	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		107.00000	112	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.63200	7.61600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64393.00000	63363	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3514.00000	3629	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76065.00000	74992	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2062.00000	2134	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79040.00000	77958	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1792.00000	1856	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82031.00000	80941	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1553.00000	1609	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		94109.00000	92996	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		851.00000	883	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.67800	7.65800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12112.00000	10847	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		4930.00000	5232	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3332.00000	2696	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.50	Put		15826.00000	16757	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		27316.00000	25773	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		951.00000	975	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		45177.00000	43604	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		111.00000	106	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		63308.00000	61739	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		8.00000	7	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		70468.00000	68900	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		3.00000	2	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		66896.00000	65328	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		5.00000	4	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		81080.00000	79513	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		74023.00000	72455	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1.00000	1	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		98418.00000	96851	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		480.00000	329	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		33159.00000	34575	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		32.00000	17	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		53419.00000	54972	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		96438.00000	98005	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		74636.00000	76203	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62200	7.60000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		71160.00000	69611	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4167.00000	4328	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83597.00000	81988	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2514.00000	2615	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		86764.00000	85143	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2202.00000	2291	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		89947.00000	88315	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1923.00000	2002	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		102793.00000	101128	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1091.00000	1137	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.57500	7.55400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78577.00000	77205	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8929.00000	9175	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		89932.00000	88498	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6367.00000	6550	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		92833.00000	91386	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5831.00000	6002	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		95757.00000	94297	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5334.00000	5491	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		107625.00000	106121	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3685.00000	3798	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.86700	7.84600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		2412.00000	1931	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		7434.00000	8047	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9543.00000	8590	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1553.00000	1694	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20921.00000	19832	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		131.00000	136	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.79600	7.77400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11570.00000	10972	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		12794.00000	13316	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18664.00000	17886	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		7229.00000	7571	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27562.00000	26639	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3667.00000	3864	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.73700	7.71500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17118.00000	16509	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		15381.00000	15864	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24112.00000	23376	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10079.00000	10435	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32382.00000	31535	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6241.00000	6486	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.60900	7.58800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		3612.00000	2873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		10687.00000	11626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14833.00000	13352	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1987.00000	2184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		333.00000	211	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		27887.00000	29443	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		32362.00000	30690	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		135.00000	142	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		51086.00000	49408	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		3.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		65801.00000	64123	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		73041.00000	71363	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		69431.00000	67753	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
R207 On 01/02/2007 Bond Future	8.65	Call		80202.00000	78524	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		87286.00000	85608	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		76631.00000	74953	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		9.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48617.00000	50290	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		70255.00000	71934	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		104663.00000	102985	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		92515.00000	94193	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55600	7.53500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		73816.00000	72206	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		908.00000	967	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		87478.00000	85836	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		384.00000	411	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		90899.00000	89251	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		306.00000	327	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		94316.00000	92664	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		242.00000	259	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		107902.00000	106240	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		90.00000	96	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.51100	7.49000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		78492.00000	76970	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2849.00000	2984	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		91322.00000	89747	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1636.00000	1719	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		94564.00000	92980	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1415.00000	1487	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		97816.00000	96222	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1220.00000	1283	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		110856.00000	109235	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		655.00000	691	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.83100	247.07600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35554.00000	33165	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		794.00000	855	0.00	0.00	0.00
Total for Derivatives:							7.00	2,038.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

7.00

2,038.00