

Daily MTM Report

Daily summary for 23/01/2007

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			8.23000	8.20500			0.00	0.00
R157 On 15/09/2015 Bond			7.84500	7.84500			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.49000			0.00	0.00
R194 On 28/02/2008 Bond			8.84000	8.81500			0.00	0.00
R196 On 28/02/2009 Bond			8.69500	8.67000			0.00	0.00
R201 On 21/12/2014 Bond			7.84500	7.84500			0.00	0.00
R203 On 15/09/2017 Bond			7.74000	7.74500			0.00	0.00
R204 On 21/12/2018 Bond			7.67500	7.67500			0.00	0.00
R206 On 15/01/2014 Bond			7.86500	7.87000			0.00	0.00
R207 On 15/01/2020 Bond			7.61000	7.60500			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			107.30200	107.32200		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13480.00000	13236	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		260.00000	216	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.12700	250.11500		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		201150.00000	201270	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			255.62400	255.61200		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		206120.00000	206240	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			261.22900	261.21700		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		207205.00000	207323	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		35.00000	33	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			268.67900	268.85100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		38873.00000	37124	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		363.00000	334	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82100	8.81100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45900	8.45400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90600	7.90100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.17000	9.17800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50300	8.49500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35300	8.35400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29400	8.29000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.23200	8.22600		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			9.31300	9.30400		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.38300	9.37600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4570.00000	4588	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			9.39000	9.40200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4639.00000	4610	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			9.38200	9.39600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4665.00000	4632	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		46.00000	47	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.24300	9.26400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4759.00000	4708	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		138.00000	142	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.07600	9.08500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22331.00000	22291	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18462.00000	18448	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.10300	9.11400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		4437.00000	4153	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2366.00000	2282	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.99300	8.99900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8389.00000	8291	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12959.00000	12971	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86300	8.86200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11255.00000	11225	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18327.00000	18279	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.60300	8.58900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		2.00000	1	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		26519.00000	25952	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53300	8.51900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1827.00000	1874	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31213.00000	30692	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.45700	8.44200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3814.00000	3901	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36372.00000	35847	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.28200	8.28300		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		48040.00000	48098	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.22900	8.23000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		285.00000	275	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52020.00000	52069	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			8.17400	8.17400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1107.00000	1095	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56772.00000	56749	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.43200	8.43300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.74000	8.74300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.06200	9.06300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89500	8.89300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.13900	9.13500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.57200	246.59900		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		30800.00000	30417	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		610.00000	497	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.22500	8.19500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		4104.00000	3382	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2286.00000	2556	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		834.00000	561	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7311.00000	8030	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8998.00000	8061	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		598.00000	653	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18221.00000	17227	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		38.00000	37	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11937.00000	10961	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		264.00000	280	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10440.00000	9480	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		402.00000	434	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26256.00000	25263	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2.00000	2	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		62.00000	29	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14911.00000	15870	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23299.00000	24291	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		31825.00000	32817	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		40431.00000	41423	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		57884.00000	58876	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		49117.00000	50109	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34251.00000	33259	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.16500	8.13500		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		16687.00000	16019	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5436.00000	5698	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23362.00000	22591	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2970.00000	3129	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21024.00000	20285	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3669.00000	3859	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22180.00000	21425	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3305.00000	3479	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28322.00000	27500	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1887.00000	1995	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01000	7.98300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22846.00000	22294	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7998.00000	8227	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26735.00000	26141	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6210.00000	6397	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27753.00000	27149	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5814.00000	5992	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28788.00000	28175	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5438.00000	5606	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33089.00000	32441	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4117.00000	4250	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.83500	7.84500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		9073.00000	9196	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		4931.00000	4300	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14186.00000	14491	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		2559.00000	2109	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3721.00000	3662	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		10914.00000	10100	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		436.00000	380	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26805.00000	25994	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30403.00000	31058	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		305.00000	205	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		41080.00000	41808	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		62.00000	35	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48249.00000	48994	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19.00000	10	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51826.00000	52575	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		10.00000	5	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58950.00000	59703	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3.00000	1	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120814.00000	121569	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		55393.00000	56145	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		5.00000	2	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		66027.00000	66782	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1.00000	0	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		83497.00000	84252	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		19.00000	13	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		45927.00000	45166	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		65819.00000	65064	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		100647.00000	101402	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		117484.00000	118238	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		134013.00000	134768	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			7.79000	7.80000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		56196.00000	56727	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5818.00000	5611	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		86407.00000	87066	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1583.00000	1503	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		67881.00000	68473	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3575.00000	3428	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		70900.00000	71505	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3143.00000	3009	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		73951.00000	74568	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2756.00000	2634	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70400	7.70500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67387.00000	67377	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11420.00000	11338	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77924.00000	77927	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8369.00000	8299	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80641.00000	80647	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7719.00000	7652	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		77572.00000	77625	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1294.00000	1275	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94636.00000	94657	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5055.00000	5003	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.48500	7.48500		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		11070.00000	10553	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		9182.00000	8665	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1510.00000	1257	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		31633.00000	31380	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		34000.00000	33776	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1239.00000	1015	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		62613.00000	62587	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		72.00000	46	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		85615.00000	85613	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4.00000	2	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		96903.00000	96902	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1.00000	0	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		119009.00000	119009	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		145780.00000	145780	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		91279.00000	91278	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2.00000	1	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		62.00000	39	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63384.00000	63361	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		97763.00000	97762	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		133496.00000	133496	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171628.00000	171628	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			7.43500	7.43500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		103368.00000	103269	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		6431.00000	6332	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		122814.00000	122742	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3751.00000	3679	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132713.00000	132653	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2817.00000	2758	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		152649.00000	152610	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1538.00000	1498	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127753.00000	127688	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3255.00000	3190	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.39400	7.39500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115036.00000	115049	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		13753.00000	13640	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132854.00000	132888	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9584.00000	9492	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137398.00000	137437	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8726.00000	8640	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		141970.00000	142014	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		7934.00000	7852	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160474.00000	160536	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5348.00000	5284	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.83500	8.80700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		853.00000	686	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1425.00000	1538	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		654.00000	511	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1727.00000	1864	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		489.00000	369	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2064.00000	2225	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		173.00000	115	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3256.00000	3479	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16.00000	8	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5620.00000	5893	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		8136.00000	8416	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		10676.00000	10956	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		13225.00000	13506	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		15785.00000	16065	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		18353.00000	18634	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		20932.00000	21212	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		28725.00000	29005	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		26117.00000	26398	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		23519.00000	23800	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.62600	8.59500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4090.00000	3940	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2885.00000	2976	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5249.00000	5079	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2104.00000	2175	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5004.00000	4838	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2247.00000	2321	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5500.00000	5326	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1968.00000	2035	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6566.00000	6378	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1487.00000	1540	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.41000	8.37800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5949.00000	5837	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3918.00000	3982	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6582.00000	6464	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3462.00000	3520	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6912.00000	6791	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3249.00000	3304	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6745.00000	6627	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		3354.00000	3411	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7598.00000	7473	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2850.00000	2900	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.69000	8.66300		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2130.00000	1727	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		494.00000	599	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		200.00000	114	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3274.00000	3696	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		3.00000	1	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		7813.00000	8320	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.57000	8.54200		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3161.00000	2928	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3865.00000	4102	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5505.00000	5186	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2028.00000	2177	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1587.00000	1441	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6496.00000	6819	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.47800	8.45000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5305.00000	5080	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4575.00000	4759	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3614.00000	3437	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6541.00000	6774	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7414.00000	7142	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3044.00000	3181	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.83900	7.83800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2996.00000	2731	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		8282.00000	8076	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11471.00000	11217	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		1828.00000	1635	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		340.00000	262	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		20826.00000	20808	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24502.00000	24393	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		199.00000	149	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38712.00000	38648	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10.00000	6	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		47219.00000	47158	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1.00000	1	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41556.00000	41494	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		5.00000	3	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44392.00000	44331	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3.00000	1	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52844.00000	52784	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		0.00000	0	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		66735.00000	66675	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		14.00000	8	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35979.00000	36033	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		51728.00000	51788	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		67781.00000	67841	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		80378.00000	80319	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			7.76800	7.76800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46433.00000	46373	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4543.00000	4483	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55774.00000	55728	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2809.00000	2762	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58184.00000	58141	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2474.00000	2431	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60619.00000	60579	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2173.00000	2133	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70550.00000	70522	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1259.00000	1231	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.71100	7.71200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52839.00000	52832	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8767.00000	8703	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61255.00000	61258	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6370.00000	6316	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63426.00000	63433	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5861.00000	5810	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65623.00000	65631	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5386.00000	5337	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74620.00000	74638	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3788.00000	3749	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.73500	7.73900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		5391.00000	5292	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		4587.00000	4195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		457.00000	387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18139.00000	17776	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19210.00000	19413	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		343.00000	253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		36523.00000	36813	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		53765.00000	54058	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		60554.00000	60846	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		57167.00000	57460	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		70620.00000	70913	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		63925.00000	64217	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		87094.00000	87386	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		7.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36612.00000	36316	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		96097.00000	95804	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		75800.00000	75507	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		55973.00000	55680	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.67300	7.67900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		58374.00000	58757	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1091.00000	1040	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		71052.00000	71462	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		448.00000	423	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		74250.00000	74664	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		353.00000	333	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		77452.00000	77870	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		277.00000	260	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		90239.00000	90667	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		97.00000	90	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.62300	7.62900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63461.00000	63808	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3512.00000	3430	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		75124.00000	75498	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2052.00000	1996	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		78098.00000	78477	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1781.00000	1731	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		81088.00000	81473	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1541.00000	1497	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		93167.00000	93569	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		839.00000	812	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.67000	7.66900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10395.00000	10020	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		4074.00000	3778	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2135.00000	1864	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		15491.00000	15298	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26036.00000	25850	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		534.00000	426	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44236.00000	44146	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		33.00000	21	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		62438.00000	62359	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1.00000	0	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		69603.00000	69525	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		66030.00000	65951	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		80217.00000	80139	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		73159.00000	73081	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		97556.00000	97478	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		173.00000	122	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		33714.00000	33742	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		5.00000	2	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		54254.00000	54330	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		97300.00000	97378	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		75498.00000	75576	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.61200	7.61200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70093.00000	70029	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4034.00000	3970	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		82556.00000	82509	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2406.00000	2359	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		85729.00000	85686	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2101.00000	2058	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88919.00000	88880	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1829.00000	1790	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101792.00000	101765	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1023.00000	997	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.56600	7.56600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77592.00000	77534	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8869.00000	8810	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88944.00000	88895	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6303.00000	6254	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91846.00000	91799	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5768.00000	5721	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94769.00000	94725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5271.00000	5227	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		106643.00000	106607	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3627.00000	3592	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.85900	7.86300		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1544.00000	1440	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		7452.00000	7139	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8334.00000	8356	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1230.00000	1043	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		19960.00000	20148	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		57.00000	36	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.78600	7.79200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10893.00000	10980	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		13034.00000	12816	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17852.00000	17995	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		7334.00000	7170	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26669.00000	26867	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3691.00000	3583	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.72700	7.73400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16461.00000	16599	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		15667.00000	15458	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23353.00000	23535	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10263.00000	10098	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31544.00000	31769	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6346.00000	6224	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.60500	7.59900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2442.00000	2074	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		10397.00000	10508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13419.00000	12838	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1452.00000	1351	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		110.00000	70	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		28544.00000	28982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31396.00000	30904	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		49.00000	36	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50204.00000	49724	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		64922.00000	64443	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		72162.00000	71682	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		68552.00000	68072	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		79323.00000	78844	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		86407.00000	85927	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		75752.00000	75273	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		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49488.00000	49967	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		71135.00000	71614	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		103783.00000	103304	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		93394.00000	93874	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55100	7.54600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		72896.00000	72496	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		863.00000	859	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		86577.00000	86177	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		357.00000	355	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		90002.00000	89602	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		283.00000	280	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		93422.00000	93022	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		222.00000	220	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		107018.00000	106619	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		80.00000	79	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.50700	7.50300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77457.00000	77145	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2839.00000	2843	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		90282.00000	89966	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1623.00000	1623	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93524.00000	93208	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1401.00000	1400	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96775.00000	96459	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1206.00000	1205	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109818.00000	109501	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		643.00000	642	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.16400	247.14600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35792.00000	35882	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		332.00000	242	0.00	0.00	0.00
Total for Derivatives:							0.00	2,038.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,038.00