

Daily MTM Report

Daily summary for 24/01/2007

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			8.17500	8.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.80500	7.84500			0.00	0.00
R186 On 21/12/2026 Bond			7.46500	7.49000			0.00	0.00
R194 On 28/02/2008 Bond			8.78000	8.84000			0.00	0.00
R196 On 28/02/2009 Bond			8.60500	8.69500			0.00	0.00
R201 On 21/12/2014 Bond			7.80500	7.84500			0.00	0.00
R203 On 15/09/2017 Bond			7.70500	7.74000			0.00	0.00
R204 On 21/12/2018 Bond			7.64000	7.67500			0.00	0.00
R206 On 15/01/2014 Bond			7.84500	7.86500			0.00	0.00
R207 On 15/01/2020 Bond			7.57500	7.61000			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			107.44900	107.30200		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13236.00000	14593	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		216.00000	103	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.49400	250.12700		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		201270.00000	204940	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			255.99500	255.62400		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		206240.00000	209950	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			261.61200	261.22900		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		207323.00000	211147	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		33.00000	27	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			268.56100	268.67900		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		37124.00000	35890	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		334.00000	280	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.76500	8.82100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.41700	8.45900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90200	7.90600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.10500	9.17000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.45400	8.50300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.32600	8.35300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.26300	8.29400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.20100	8.23200		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			9.32100	9.31300		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.38100	9.38300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4588.00000	4583	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			9.28000	9.39000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4610.00000	4345	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		6.00000	8	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.25400	9.38200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4632.00000	4336	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		47.00000	61	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.13900	9.24300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4708.00000	4462	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		142.00000	167	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98900	9.07600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22291.00000	22151	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18448.00000	18526	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.01000	9.10300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		4153.00000	3044	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2282.00000	2864	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.89700	8.99300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8291.00000	7519	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		12971.00000	13953	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.77700	8.86300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11225.00000	10546	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18279.00000	19177	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.54700	8.60300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25952.00000	28243	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47500	8.53300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1874.00000	1545	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30692.00000	32749	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40300	8.45700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3901.00000	3476	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35847.00000	37651	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.25200	8.28200		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		48098.00000	50208	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.20000	8.22900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		275.00000	218	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52069.00000	54072	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			8.14800	8.17400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1095.00000	969	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56749.00000	58481	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.43100	8.43200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.73700	8.74000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.05900	9.06200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89400	8.89500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.13900	9.13900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.90900	246.57200		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		30417.00000	33528	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		497.00000	238	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16500	8.22500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		3382.00000	4413	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2556.00000	1601	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		561.00000	810	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8030.00000	6293	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8061.00000	9706	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		653.00000	313	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17227.00000	19186	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		37.00000	10	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10961.00000	12780	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		280.00000	114	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9480.00000	11223	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		434.00000	192	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25263.00000	27247	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2.00000	0	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		29.00000	44	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15870.00000	13899	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24291.00000	22305	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	30832	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	39438	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	56890	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	48124	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33259.00000	35244	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			8.10500	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		16019.00000	17233	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5698.00000	5051	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22591.00000	24037	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3129.00000	2713	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20285.00000	21659	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3859.00000	3372	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21425.00000	22835	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3479.00000	3029	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27500.00000	29068	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1995.00000	1702	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.94800	8.01000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22294.00000	23461	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8227.00000	7599	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26141.00000	27412	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6397.00000	5873	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27149.00000	28445	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5992.00000	5492	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28175.00000	29494	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5606.00000	5130	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32441.00000	33851	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4250.00000	3864	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.79500	7.83500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		9196.00000	10854	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		4300.00000	2934	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14491.00000	16690	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		2109.00000	1283	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3662.00000	4459	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		10100.00000	7873	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		380.00000	456	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25994.00000	23046	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		31058.00000	33964	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		205.00000	85	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		41808.00000	44808	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		35.00000	11	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48994.00000	52012	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10.00000	2	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		52575.00000	55596	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5.00000	1	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		59703.00000	62727	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		1.00000	0	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		121569.00000	124593	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		56145.00000	59168	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2.00000	0	7.92	0.00	0.00

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R157 On 01/02/2007 Bond Future	8.75	Call		66782.00000	69806	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		84252.00000	87276	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		13.00000	13	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		45166.00000	42142	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		65064.00000	62040	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		101402.00000	104426	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	121263	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	137793	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			7.75000	7.79000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		56727.00000	59110	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5611.00000	5035	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		87066.00000	89826	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1503.00000	1304	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		68473.00000	71040	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3428.00000	3036	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		71505.00000	74112	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3009.00000	2657	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		74568.00000	77211	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2634.00000	2318	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.66300	7.70400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67377.00000	69613	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11338.00000	10601	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77927.00000	80318	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8299.00000	7717	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80647.00000	83073	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7652.00000	7105	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		77625.00000	80421	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1275.00000	1098	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94657.00000	97238	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		5003.00000	4611	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.46100	7.48500		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		10553.00000	11713	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		8665.00000	6795	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1257.00000	1337	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		31380.00000	28431	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		33776.00000	36387	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1015.00000	597	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		62587.00000	65589	12.21	0.00	0.00

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R186 On 01/02/2007 Bond Future	8.00	Put		46.00000	17	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		85613.00000	88641	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2.00000	1	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		96902.00000	99932	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		0.00000	0	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		119009.00000	122039	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	148809	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		91278.00000	94306	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1.00000	0	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		39.00000	34	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63361.00000	60327	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		97762.00000	94733	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	130467	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171628.00000	174658	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			7.41100	7.43500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		103269.00000	105814	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		6332.00000	5848	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		122742.00000	125455	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3679.00000	3363	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132653.00000	135432	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2758.00000	2507	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		152610.00000	155488	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1498.00000	1347	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127688.00000	130435	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3190.00000	2908	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37000	7.39400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115049.00000	117426	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		13640.00000	12993	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132888.00000	135421	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9492.00000	9001	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137437.00000	140004	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8640.00000	8183	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142014.00000	144615	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		7852.00000	7428	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160536.00000	163251	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5284.00000	4975	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.77500	8.83500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		686.00000	878	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1538.00000	1128	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		511.00000	661	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1864.00000	1413	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		369.00000	483	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2225.00000	1738	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		115.00000	154	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3479.00000	2917	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		8.00000	10	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5893.00000	5294	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		8416.00000	7815	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		10956.00000	10355	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		13506.00000	12905	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		16065.00000	15464	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		18634.00000	18032	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		21212.00000	20611	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		29005.00000	28404	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		26398.00000	25796	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		23800.00000	23199	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.54300	8.62600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3940.00000	4286	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2976.00000	2675	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5079.00000	5481	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2175.00000	1932	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4838.00000	5229	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2321.00000	2067	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5326.00000	5740	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2035.00000	1803	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6378.00000	6833	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1540.00000	1350	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.30200	8.41000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5837.00000	6163	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3982.00000	3716	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6464.00000	6811	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3520.00000	3276	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6791.00000	7148	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3304.00000	3070	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6627.00000	6978	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		3411.00000	3172	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7473.00000	7850	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2900.00000	2686	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.60000	8.69000		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		1727.00000	2991	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		599.00000	168	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		114.00000	336	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3696.00000	2223	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		1.00000	4	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		8320.00000	6628	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.46500	8.57000		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		2928.00000	3771	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		4102.00000	3183	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5186.00000	6357	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2177.00000	1587	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1441.00000	1963	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6819.00000	5580	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.36000	8.47800		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5080.00000	6000	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4759.00000	3954	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3437.00000	4154	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6774.00000	5765	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7142.00000	8260	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3181.00000	2573	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.80000	7.83900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2731.00000	3322	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		8076.00000	6330	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11217.00000	12916	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		1635.00000	995	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		262.00000	313	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		20808.00000	18521	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24393.00000	26643	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		149.00000	62	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38648.00000	40982	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6.00000	1	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		47158.00000	49496	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1.00000	0	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41494.00000	43830	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3.00000	1	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44331.00000	46668	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1.00000	0	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52784.00000	55122	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		66675.00000	69013	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		8.00000	8	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36033.00000	33695	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		51788.00000	49450	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		67841.00000	65503	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		80319.00000	82657	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			7.72800	7.76800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46373.00000	48271	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4483.00000	4030	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55728.00000	57769	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2762.00000	2452	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58141.00000	60213	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2431.00000	2151	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60579.00000	62679	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2133.00000	1881	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70522.00000	72714	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1231.00000	1071	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.67000	7.71100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52832.00000	54614	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8703.00000	8126	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61258.00000	63165	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6316.00000	5863	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63433.00000	65367	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5810.00000	5385	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65631.00000	67593	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5337.00000	4940	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74638.00000	76697	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3749.00000	3449	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.70100	7.73500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		5292.00000	6482	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		4195.00000	2892	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		387.00000	490	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		17776.00000	15387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19413.00000	21759	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		253.00000	106	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		36813.00000	39303	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		54058.00000	56550	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		60846.00000	63339	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		57460.00000	59953	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		70913.00000	73406	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		64217.00000	66710	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		87386.00000	89879	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		4.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36316.00000	33824	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		95804.00000	93311	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		75507.00000	73014	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		55680.00000	53188	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.63800	7.67300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		58757.00000	61130	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1040.00000	874	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		71462.00000	73924	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		423.00000	346	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		74664.00000	77142	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		333.00000	270	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		77870.00000	80359	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		260.00000	210	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		90667.00000	93187	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		90.00000	71	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.58700	7.62300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63808.00000	66054	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3430.00000	3095	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		75498.00000	77864	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1996.00000	1782	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		78477.00000	80868	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1731.00000	1541	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		81473.00000	83886	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1497.00000	1328	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		93569.00000	96049	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		812.00000	712	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.63600	7.67000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10020.00000	11531	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		3778.00000	2621	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1864.00000	2186	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		15298.00000	12952	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25850.00000	28304	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		426.00000	212	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44146.00000	46800	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		21.00000	7	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		62359.00000	65027	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		69525.00000	72193	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		65951.00000	68619	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		80139.00000	82807	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		73081.00000	75749	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		97478.00000	100146	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		122.00000	132	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		33742.00000	31083	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2.00000	2	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		54330.00000	51662	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		97378.00000	94710	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		75576.00000	72908	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.57700	7.61200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70029.00000	72361	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3970.00000	3576	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		82509.00000	84975	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2359.00000	2100	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		85686.00000	88180	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2058.00000	1826	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88880.00000	91399	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1790.00000	1583	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101765.00000	104364	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		997.00000	870	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.53000	7.56600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77534.00000	79750	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8810.00000	8249	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88895.00000	91241	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6254.00000	5824	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91799.00000	94175	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5721.00000	5320	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94725.00000	97129	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5227.00000	4853	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		106607.00000	109108	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3592.00000	3315	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.84000	7.85900		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1440.00000	1543	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		7139.00000	6252	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8356.00000	9028	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1043.00000	725	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20148.00000	21118	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		36.00000	16	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.76700	7.78600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10980.00000	11393	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		12816.00000	12261	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17995.00000	18574	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		7170.00000	6781	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26867.00000	27595	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3583.00000	3343	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.70800	7.72700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16599.00000	17051	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		15458.00000	14967	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23535.00000	24103	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10098.00000	9722	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31769.00000	32444	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6224.00000	5955	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.57100	7.60500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2074.00000	2613	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		10508.00000	8327	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12838.00000	14962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1351.00000	755	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		70.00000	84	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		28982.00000	26277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		30904.00000	33599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		36.00000	11	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49724.00000	52445	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		64443.00000	67163	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		71682.00000	74403	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		68072.00000	70793	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		78844.00000	81564	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		85927.00000	88648	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		75273.00000	77993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49967.00000	47247	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		71614.00000	68894	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		103304.00000	106024	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		93874.00000	91153	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.51600	7.55100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		72496.00000	75142	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		859.00000	720	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		86177.00000	88898	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		355.00000	290	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		89602.00000	92334	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		280.00000	228	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		93022.00000	95765	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		220.00000	178	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		106619.00000	109388	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		79.00000	62	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.47200	7.50700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77145.00000	79627	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2843.00000	2560	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89966.00000	92554	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1623.00000	1445	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93208.00000	95817	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1400.00000	1244	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96459.00000	99086	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1205.00000	1067	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109501.00000	112186	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		642.00000	562	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.52500	247.16400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35882.00000	39350	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		242.00000	100	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