

Daily MTM Report

Daily summary for 25/01/2007

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			8.14500	8.17500			0.00	0.00
R157 On 15/09/2015 Bond			7.80000	7.80500			0.00	0.00
R186 On 21/12/2026 Bond			7.52000	7.46500			0.00	0.00
R194 On 28/02/2008 Bond			8.64000	8.78000			0.00	0.00
R196 On 28/02/2009 Bond			8.43500	8.60500			0.00	0.00
R201 On 21/12/2014 Bond			7.79500	7.80500			0.00	0.00
R203 On 15/09/2017 Bond			7.71500	7.70500			0.00	0.00
R204 On 21/12/2018 Bond			7.65500	7.64000			0.00	0.00
R206 On 15/01/2014 Bond			7.83100	7.84500			0.00	0.00
R207 On 15/01/2020 Bond			7.59500	7.57500			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			107.55100	107.44900		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14593.00000	15558	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		103.00000	48	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.91300	0.00000		0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.43700	250.49400		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		204940.00000	204370	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			256.19900	255.99500		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		209950.00000	211990	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			261.55200	261.61200		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		211147.00000	210547	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		27.00000	27	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			268.36100	268.56100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		35890.00000	33861	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		280.00000	251	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			274.62300	0.00000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.74300	8.76500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.42500	8.41700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.95300	7.90200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.07400	9.10500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.45900	8.45400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35100	8.32600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29800	8.26300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.24200	8.20100		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			9.28300	9.32100		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.33500	9.38100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4583.00000	4470	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			9.24700	9.28000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4345.00000	4266	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		8.00000	9	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.19700	9.25400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4336.00000	4204	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		61.00000	68	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.09700	9.13900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4462.00000	4363	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		167.00000	177	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92000	8.98900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22151.00000	22037	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18526.00000	18580	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.96300	9.01000		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		3044.00000	2439	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		2864.00000	3114	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.85500	8.89700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		7519.00000	7167	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13953.00000	14370	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.73700	8.77700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10546.00000	10219	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19177.00000	19584	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.53500	8.54700		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28243.00000	28744	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46900	8.47500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1545.00000	1489	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32749.00000	32953	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40200	8.40300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3476.00000	3441	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37651.00000	37674	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.27300	8.25200		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		50208.00000	48795	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.22500	8.20000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/05/2007 jNote	9.00	Call		218.00000	249	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		54072.00000	52407	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.17700	8.14800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		969.00000	1078	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		58481.00000	56610	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.43000	8.43100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.72100	8.73700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.02400	9.05900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.87000	8.89400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.11300	9.13900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.15000	246.90900		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		33528.00000	35809	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		238.00000	109	0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.57800	0.00000		0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.13500	8.16500		4.15	0.00	72.00
R153 On 01/02/2007 Bond Future	8.25	Call		4413.00000	4939	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		1601.00000	1132	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		810.00000	902	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6293.00000	5391	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9706.00000	10560	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		313.00000	171	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19186.00000	20174	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10.00000	3	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12780.00000	13714	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		114.00000	53	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11223.00000	12123	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		192.00000	97	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27247.00000	28241	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		44.00000	43	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13899.00000	12904	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22305.00000	21310	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		30832.00000	29837	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		39438.00000	38443	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		56890.00000	55896	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		48124.00000	47129	3.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	9.25	Call		35244.00000	36239	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			8.07500	8.10500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		17233.00000	17839	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5051.00000	4725	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24037.00000	24760	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2713.00000	2504	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21659.00000	22345	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3372.00000	3126	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22835.00000	23540	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3029.00000	2802	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29068.00000	29854	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1702.00000	1556	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.92600	7.94800		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23461.00000	23862	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7599.00000	7362	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27412.00000	27852	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5873.00000	5674	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28445.00000	28894	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5492.00000	5302	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29494.00000	29952	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5130.00000	4949	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33851.00000	34342	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3864.00000	3717	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.78500	7.79500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4459.00000	4397	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		7873.00000	7053	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		10854.00000	11060	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		2934.00000	2382	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16690.00000	17112	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		1283.00000	948	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		456.00000	381	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		23046.00000	22213	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		33964.00000	34681	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		85.00000	45	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		44808.00000	45559	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		11.00000	4	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		52012.00000	52768	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		2.00000	1	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		55596.00000	56353	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		1.00000	0	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		62727.00000	63485	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		124593.00000	125351	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.55	Put		0.00000	0	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		59168.00000	59925	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		69806.00000	70564	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		87276.00000	88034	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	8	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42142.00000	41379	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		62040.00000	61282	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		104426.00000	105184	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		121263.00000	122021	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		137793.00000	138551	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			7.74000	7.75000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		59110.00000	59662	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5035.00000	4845	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		89826.00000	90498	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1304.00000	1234	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		71040.00000	71650	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3036.00000	2904	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		74112.00000	74733	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2657.00000	2537	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		77211.00000	77844	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2318.00000	2210	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.66500	7.66300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		69613.00000	69437	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		10601.00000	10570	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		80318.00000	80143	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7717.00000	7687	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		83073.00000	82899	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7105.00000	7076	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		80421.00000	80270	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1098.00000	1091	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		97238.00000	97068	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4611.00000	4587	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.51700	7.46100		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		11713.00000	7411	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		6795.00000	9546	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1337.00000	503	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		28431.00000	34648	11.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.75	Call		36387.00000	29641	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		597.00000	904	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		65589.00000	58543	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17.00000	24	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		88641.00000	81589	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1.00000	1	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		99932.00000	92879	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		122039.00000	114986	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		148809.00000	141757	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		94306.00000	87254	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		34.00000	6	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		60327.00000	67351	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		94733.00000	101785	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		130467.00000	137519	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		174658.00000	167605	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			7.46900	7.41100		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105814.00000	99372	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		5848.00000	6709	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125455.00000	118692	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3363.00000	3903	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		135432.00000	128548	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2507.00000	2926	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		155488.00000	148428	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1347.00000	1590	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		130435.00000	123609	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2908.00000	3384	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.43100	7.37000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		117426.00000	111121	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		12993.00000	14354	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135421.00000	128768	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		9001.00000	10014	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140004.00000	133275	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		8183.00000	9120	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		144615.00000	137814	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		7428.00000	8294	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		163251.00000	156203	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		4975.00000	5594	13.10	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			8.63400	8.77500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		878.00000	1630	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1128.00000	465	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		661.00000	1297	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1413.00000	635	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		483.00000	1006	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		1738.00000	845	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		154.00000	387	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2917.00000	1735	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		10.00000	35	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5294.00000	3904	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		0.00000	1	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7815.00000	6400	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		10355.00000	8940	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		12905.00000	11490	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		15464.00000	14049	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		18032.00000	16617	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		20611.00000	19196	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		28404.00000	26989	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		25796.00000	24381	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		23199.00000	21783	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.37000	8.54300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4286.00000	5088	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2675.00000	2128	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5481.00000	6398	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1932.00000	1499	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5229.00000	6124	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2067.00000	1612	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5740.00000	6678	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1803.00000	1392	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6833.00000	7853	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1350.00000	1021	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.09300	8.30200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6163.00000	6838	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3716.00000	3247	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6811.00000	7526	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3276.00000	2846	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/08/2007 Bond Future	9.05	Call		7148.00000	7883	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3070.00000	2659	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6978.00000	7703	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3172.00000	2751	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7850.00000	8622	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2686.00000	2313	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.42900	8.60000		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		336.00000	1767	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		2223.00000	424	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2991.00000	6056	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		168.00000	4	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		4.00000	82	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		6628.00000	3477	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.27500	8.46500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3771.00000	5673	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3183.00000	1889	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6357.00000	8801	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1587.00000	835	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1963.00000	3257	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5580.00000	3678	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.15400	8.36000		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4154.00000	5648	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5765.00000	4239	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		6000.00000	7848	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3954.00000	2780	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8260.00000	10432	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2573.00000	1724	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.79100	7.80000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3322.00000	3249	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		6330.00000	5716	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12916.00000	13203	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		995.00000	741	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		313.00000	256	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18521.00000	17924	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26643.00000	27154	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		62.00000	32	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		40982.00000	41521	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		1.00000	0	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		49496.00000	50036	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		43830.00000	44370	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		1.00000	0	8.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.60	Call		46668.00000	47208	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		55122.00000	55663	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		69013.00000	69553	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	5	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33695.00000	33151	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		49450.00000	48909	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		65503.00000	64962	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		82657.00000	83197	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			7.72000	7.72800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		48271.00000	48610	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4030.00000	3897	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		57769.00000	58147	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2452.00000	2359	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		60213.00000	60599	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2151.00000	2066	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		62679.00000	63073	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1881.00000	1805	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		72714.00000	73135	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1071.00000	1020	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.66600	7.67000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54614.00000	54746	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8126.00000	8027	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		63165.00000	63314	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5863.00000	5782	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		65367.00000	65521	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5385.00000	5309	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		67593.00000	67751	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4940.00000	4868	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		76697.00000	76871	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3449.00000	3392	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.71200	7.70100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		6482.00000	5707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		2892.00000	2925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		490.00000	316	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		15387.00000	16021	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		21759.00000	20931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		106.00000	85	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		39303.00000	38496	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	8.25	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		56550.00000	55743	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		63339.00000	62532	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		59953.00000	59145	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		73406.00000	72598	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		66710.00000	65903	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		89879.00000	89072	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		5.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33824.00000	34628	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		93311.00000	94119	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		73014.00000	73822	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		53188.00000	53995	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.65100	7.63800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		61130.00000	60215	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		874.00000	903	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		73924.00000	72992	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		346.00000	358	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		77142.00000	76206	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		270.00000	279	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		80359.00000	79422	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		210.00000	216	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		93187.00000	92245	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		71.00000	73	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.60300	7.58700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		66054.00000	65010	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3095.00000	3200	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		77864.00000	76780	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1782.00000	1846	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		80868.00000	79775	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1541.00000	1596	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		83886.00000	82786	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1328.00000	1377	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		96049.00000	94929	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		712.00000	739	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.65200	7.63600		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 01/02/2007 Bond Future	7.75	Call		11531.00000	10298	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		2621.00000	2644	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2186.00000	1611	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		12952.00000	13634	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28304.00000	27014	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		212.00000	179	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		46800.00000	45540	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7.00000	4	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		65027.00000	63770	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		72193.00000	70936	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		68619.00000	67362	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		82807.00000	81550	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		75749.00000	74492	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		100146.00000	98889	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		132.00000	66	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		31083.00000	32274	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2.00000	1	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51662.00000	52917	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		94710.00000	95967	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		72908.00000	74164	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.59500	7.57700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		72361.00000	71063	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3576.00000	3681	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		84975.00000	83635	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2100.00000	2162	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		88180.00000	86831	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1826.00000	1880	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		91399.00000	90043	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1583.00000	1630	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		104364.00000	102987	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		870.00000	896	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.55100	7.53000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		79750.00000	78361	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8249.00000	8482	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		91241.00000	89792	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5824.00000	5996	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		94175.00000	92712	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.75	Put		5320.00000	5479	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		97129.00000	95654	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		4853.00000	5000	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		109108.00000	107591	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3315.00000	3420	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.82700	7.84000		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		1543.00000	1555	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		6252.00000	5586	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9028.00000	9485	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		725.00000	503	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		21118.00000	21787	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		16.00000	6	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.75500	7.76700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11393.00000	11638	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		12261.00000	11894	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18574.00000	18926	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		6781.00000	6521	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27595.00000	28046	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3343.00000	3181	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.70000	7.70800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17051.00000	17220	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		14967.00000	14738	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24103.00000	24323	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		9722.00000	9544	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		32444.00000	32712	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5955.00000	5826	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.59200	7.57100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2613.00000	1843	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		8327.00000	9238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14962.00000	13330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		755.00000	804	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		84.00000	34	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		26277.00000	27908	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		33599.00000	31915	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		52445.00000	50763	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		67163.00000	65482	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		74403.00000	72721	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		70793.00000	69111	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	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		81564.00000	79882	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		88648.00000	86966	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		77993.00000	76312	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		47247.00000	48928	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		68894.00000	70575	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		106024.00000	104343	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		91153.00000	92835	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.53900	7.51600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		75142.00000	73366	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		720.00000	776	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		88898.00000	87090	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		290.00000	314	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		92334.00000	90522	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		228.00000	246	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		95765.00000	93948	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		178.00000	192	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		109388.00000	107561	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		62.00000	68	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.49800	7.47200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		79627.00000	77733	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2560.00000	2721	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		92554.00000	90596	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1445.00000	1543	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		95817.00000	93847	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1244.00000	1329	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		99086.00000	97106	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1067.00000	1142	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		112186.00000	110173	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		562.00000	604	8.55	0.00	0.00
TRT1 On 25/01/2007 Index Future			247.48100	0.00000		0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.48100	247.52500		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39350.00000	38875	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		100.00000	65	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							0.00	2,038.00

Grand Total: 0.00 2,038.00