



Daily MTM Report

Daily summary for 04/01/2007

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			8.08000	7.95000			0.00	0.00
R157 On 15/09/2015 Bond			7.69000	7.59500			0.00	0.00
R186 On 21/12/2026 Bond			7.26500	7.17000			0.00	0.00
R194 On 28/02/2008 Bond			8.70500	8.57000			0.00	0.00
R201 On 21/12/2014 Bond			7.69000	7.59500			0.00	0.00
R203 On 15/09/2017 Bond			7.57500	7.48000			0.00	0.00
R204 On 21/12/2018 Bond			7.52500	7.43000			0.00	0.00
R206 On 15/01/2014 Bond			7.71500	7.62000			0.00	0.00
R207 On 15/01/2020 Bond			7.45000	7.35500			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			107.85600	108.29200		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		23345.00000	19304	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		425.00000	744	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			252.12400	253.30800		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		233080.00000	221240	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			257.69800	258.90800		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		239080.00000	226980	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			263.33800	264.57400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		240753.00000	228402	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		13.00000	22	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.64200	269.72500		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		49140.00000	48277	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1890.00000	1857	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.67000	8.55500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.25400	8.16300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.67000	7.55700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04700	9.00100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.29500	8.20700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13300	8.04200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05500	7.96100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.00000	7.91000		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			9.17500	9.17500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.17600	9.15800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4041.00000	4085	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			9.24400	9.18500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4128.00000	4267	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		21.00000	17	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.19100	9.11200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4033.00000	4209	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		103.00000	88	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04600	8.95200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4058.00000	4270	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		251.00000	217	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.88300	8.83200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22511.00000	22546	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19260.00000	19176	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.91600	8.84300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		4314.00000	4797	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7178.00000	6329	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81200	8.70400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		7191.00000	7881	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17159.00000	15871	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.68500	8.54800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		9696.00000	10601	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22531.00000	20921	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.42800	8.32200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		20.00000	44	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		37497.00000	33155	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.35900	8.24900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1107.00000	1509	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		41621.00000	37470	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.28300	8.17000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		2520.00000	3149	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		46340.00000	42269	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.05900	7.96300		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		70366.00000	63571	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.00300	7.90400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		58.00000	111	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		74655.00000	67658	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			7.94200	7.84300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		335.00000	518	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		79343.00000	72426	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.48000	8.48500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.82900	8.83600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.12900	9.13800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89800	8.90200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.11000	9.11400		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.97400	248.97600		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		54857.00000	45519	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		897.00000	1579	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.07000	7.94000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.00	Call		6248.00000	4005	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		4246.00000	6336	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11978.00000	8731	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		1681.00000	2766	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		17583.00000	13794	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		704.00000	1247	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		26816.00000	22631	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		154.00000	301	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		20588.00000	16620	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		436.00000	800	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		19073.00000	15188	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		556.00000	1003	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		34770.00000	30479	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		38.00000	79	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2494.00000	1338	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8864.00000	12040	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		764.00000	336	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		15583.00000	19487	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		169.00000	59	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		23514.00000	27737	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		26.00000	7	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		31978.00000	36292	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		49405.00000	53737	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		3.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		40641.00000	44971	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		42739.00000	38416	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9.00000	19	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			7.99000	7.86000		4.15	0.00	1.00

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		23657.00000	20596	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		3835.00000	4836	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		31038.00000	27600	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2075.00000	2699	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		28495.00000	25171	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		2569.00000	3306	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		29758.00000	26375	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2311.00000	2990	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		36324.00000	32695	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1318.00000	1751	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.83700	7.68900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		29471.00000	26332	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		6068.00000	7245	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		33748.00000	30399	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		4667.00000	5635	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		34855.00000	31457	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		4360.00000	5279	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		35975.00000	32530	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4069.00000	4941	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		40584.00000	36965	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3056.00000	3754	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.68000	7.59000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		8446.00000	5754	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		15390.00000	19597	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		18645.00000	14149	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		6414.00000	8816	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		27043.00000	21648	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		3477.00000	4980	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		33271.00000	27416	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		2220.00000	3263	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		50142.00000	43592	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		619.00000	967	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		60707.00000	53971	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		265.00000	427	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		67800.00000	60995	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		146.00000	239	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		71347.00000	64519	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		107.00000	178	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		78429.00000	71570	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		57.00000	96	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		140238.00000	133340	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		74891.00000	68045	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		79.00000	131	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		85481.00000	78604	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30.00000	51	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		102927.00000	96033	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		6.00000	10	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2907.00000	1729	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		29392.00000	35111	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		725.00000	366	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47120.00000	53659	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		120072.00000	113175	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1.00000	2	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		136908.00000	130010	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		153438.00000	146540	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			7.63000	7.54000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		73857.00000	67976	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4102.00000	4970	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		105337.00000	98882	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1135.00000	1430	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		86209.00000	80042	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		2525.00000	3108	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		89358.00000	83132	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2224.00000	2747	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		92526.00000	86246	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		1953.00000	2422	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.53500	7.43500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		84230.00000	78200	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		8522.00000	9849	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		95488.00000	89161	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		6192.00000	7221	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		98363.00000	91970	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		5700.00000	6663	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		96681.00000	89581	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		662.00000	918	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		113024.00000	106344	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		3701.00000	4377	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.25000	7.15400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.25	Call		24694.00000	17294	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		12089.00000	17294	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		48137.00000	37655	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		3520.00000	5644	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		76311.00000	64331	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		823.00000	1447	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		105421.00000	92952	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		151.00000	287	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		128373.00000	115802	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		34.00000	68	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		139646.00000	127058	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		16.00000	33	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		161741.00000	149140	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4.00000	8	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		188508.00000	175904	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		0.00000	1	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		134028.00000	121446	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		23.00000	46	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		9453.00000	5690	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		30048.00000	38889	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2487.00000	1236	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		57521.00000	68875	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		419.00000	166	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		91187.00000	103539	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		214357.00000	201751	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			7.20000	7.10200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		143521.00000	131660	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		3602.00000	4606	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		164118.00000	151882	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2073.00000	2702	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		174428.00000	162053	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1550.00000	2041	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		194937.00000	182360	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		843.00000	1131	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		169275.00000	156966	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		1795.00000	2351	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.15600	7.05800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		153281.00000	142050	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		8570.00000	10185	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		172547.00000	160884	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		5849.00000	7032	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		177399.00000	165643	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		5299.00000	6389	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		182259.00000	170416	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		4795.00000	5798	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		201726.00000	189589	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3173.00000	3881	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.67100	8.52500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1722.00000	1080	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1974.00000	2800	1.55	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	8.65	Call		2574.00000	1742	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		1318.00000	1953	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3242.00000	2291	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		982.00000	1498	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2899.00000	2006	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1140.00000	1715	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		733.00000	393	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3506.00000	4633	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		232.00000	101	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		5536.00000	6873	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		50.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		7894.00000	9328	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10403.00000	11864	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		12954.00000	14420	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		15521.00000	16989	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		18100.00000	19567	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		25893.00000	27360	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		23285.00000	24753	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		20688.00000	22155	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.47100	8.28300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5865.00000	4936	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2226.00000	2765	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7194.00000	6156	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1616.00000	2045	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6918.00000	5901	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1726.00000	2177	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7476.00000	6418	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1510.00000	1919	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8653.00000	7517	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1141.00000	1472	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.23800	8.01600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7362.00000	6611	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3348.00000	3814	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		8055.00000	7265	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		2953.00000	3380	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8414.00000	7605	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2768.00000	3176	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		8234.00000	7434	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		2859.00000	3277	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		9156.00000	8310	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2425.00000	2796	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.67000	7.57400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		6934.00000	4604	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		11462.00000	14970	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		15284.00000	11402	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		4611.00000	6568	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		27108.00000	22086	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		1508.00000	2324	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		40659.00000	35080	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		398.00000	657	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		54745.00000	48971	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		85.00000	149	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		63207.00000	57394	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		31.00000	57	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		57570.00000	51779	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		61.00000	109	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		60391.00000	54588	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		44.00000	79	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		68818.00000	62992	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		16.00000	29	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		82695.00000	76860	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		3.00000	5	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2376.00000	1362	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		22383.00000	27207	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		585.00000	281	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		36355.00000	41889	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		99.00000	39	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		51922.00000	57700	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		96337.00000	90499	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		0.00000	1	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.60100	7.50100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		60908.00000	55697	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3194.00000	3944	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		70769.00000	65314	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		1979.00000	2485	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		73281.00000	67775	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		1746.00000	2201	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		75807.00000	70254	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1536.00000	1946	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		86016.00000	80314	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		900.00000	1159	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.54200	7.44200		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 02/08/2007 Bond Future	8.50	Call		66220.00000	61422	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		6492.00000	7527	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		75215.00000	70179	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		4673.00000	5470	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		77513.00000	72424	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		4291.00000	5035	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		79829.00000	74689	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		3935.00000	4629	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		89237.00000	83920	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		2748.00000	3264	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.55800	7.46200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		10131.00000	6466	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		7283.00000	10794	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		23141.00000	17297	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		1807.00000	3137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		39664.00000	32771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		266.00000	548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		57070.00000	49927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		22.00000	54	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		74296.00000	67123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		81084.00000	73910	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		0.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		77698.00000	70524	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		0.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		91151.00000	83976	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		84455.00000	77280	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		107624.00000	100449	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		2931.00000	1503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		19005.00000	24752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		75569.00000	82742	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		46.00000	13	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		55315.00000	62457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		500.00000	195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		35943.00000	42813	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.49800	7.39800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		78399.00000	71256	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		507.00000	759	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		91418.00000	84137	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		205.00000	319	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 03/05/2007 Bond Future	8.75	Call		94667.00000	87364	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		161.00000	253	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		97910.00000	90589	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		126.00000	200	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		110795.00000	103430	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		44.00000	74	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.44500	7.34600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		82425.00000	75770	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		1974.00000	2550	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		94693.00000	87819	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1119.00000	1476	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		97783.00000	90867	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		964.00000	1279	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		100878.00000	93923	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		829.00000	1105	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		113270.00000	106198	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		440.00000	599	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.50900	7.41200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		15611.00000	11151	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		8564.00000	11868	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		29570.00000	23299	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		2848.00000	4340	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		46688.00000	39431	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		784.00000	1290	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		64781.00000	57150	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		175.00000	308	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		82872.00000	75136	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		32.00000	60	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		90022.00000	82272	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		16.00000	30	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		86454.00000	78711	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		23.00000	43	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		100625.00000	92867	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		5.00000	11	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		93573.00000	85819	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		11.00000	21	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		117959.00000	110197	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1.00000	2	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		6435.00000	4036	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		19574.00000	24938	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1953.00000	1042	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		35800.00000	42653	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		59.00000	21	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		76957.00000	84682	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	6.75	Call		415.00000	183	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		55510.00000	63042	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.45200	7.35400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		89268.00000	82202	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		2890.00000	3604	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		102206.00000	94892	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		1738.00000	2204	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		105470.00000	98106	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1522.00000	1938	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		108739.00000	101330	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1329.00000	1700	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		121845.00000	114292	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		757.00000	984	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.40500	7.30600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		95589.00000	88917	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		6585.00000	7697	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		107565.00000	100620	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		4644.00000	5482	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		110601.00000	103596	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4242.00000	5021	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		113650.00000	106588	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		3871.00000	4592	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		125946.00000	118687	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		2649.00000	3175	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.69500	7.59800		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		11275.00000	7915	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		3258.00000	5024	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		21764.00000	17216	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		736.00000	1312	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		33931.00000	28915	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		102.00000	212	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.62400	7.52300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		19751.00000	16491	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		8079.00000	10033	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		28641.00000	24672	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		4309.00000	5554	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		38866.00000	34360	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2075.00000	2783	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.56200	7.46200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		25118.00000	21968	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		10715.00000	12595	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		33456.00000	29780	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		6756.00000	8111	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		42835.00000	38720	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.25	Put		4028.00000	4943	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.43400	7.33800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		6421.00000	3725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		13694.00000	18852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		17549.00000	12241	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		4343.00000	6890	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		33990.00000	26883	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		863.00000	1610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		52608.00000	44875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		101.00000	222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		71370.00000	63527	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7.00000	17	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		86083.00000	78229	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		0.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		93322.00000	85468	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		89712.00000	81858	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		100483.00000	92629	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		107567.00000	99713	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		96912.00000	89058	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		1477.00000	673	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		29804.00000	36854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		194.00000	66	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		50168.00000	57895	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		124944.00000	117090	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		13.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		72248.00000	80091	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.38200	7.28300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		93692.00000	85857	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		456.00000	673	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		107611.00000	99659	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		189.00000	289	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		111071.00000	103100	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		150.00000	231	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		114520.00000	106534	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		118.00000	184	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		128184.00000	120158	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		44.00000	71	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.33600	7.23800		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 02/08/2007 Bond Future	8.50	Call		97483.00000	90067	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		1661.00000	2156	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		110791.00000	103181	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		927.00000	1229	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		114124.00000	106477	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		796.00000	1061	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		117456.00000	109776	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		681.00000	913	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		130737.00000	122956	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		357.00000	488	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			249.11400	250.27700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		67136.00000	55903	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		366.00000	763	0.00	0.00	0.00

Total for Derivatives:							0.00	1,828.00
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Grand Total:							0.00	1,828.00
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