



# Daily MTM Report

Daily summary for 05/01/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.10500	8.08000			0.00	0.00
R157 On 15/09/2015 Bond			7.71000	7.69000			0.00	0.00
R186 On 21/12/2026 Bond			7.28500	7.26500			0.00	0.00
R194 On 28/02/2008 Bond			8.74000	8.70500			0.00	0.00
R201 On 21/12/2014 Bond			7.71000	7.69000			0.00	0.00
R203 On 15/09/2017 Bond			7.59500	7.57500			0.00	0.00
R204 On 21/12/2018 Bond			7.54500	7.52500			0.00	0.00
R206 On 15/01/2014 Bond			7.73500	7.71500			0.00	0.00
R207 On 15/01/2020 Bond			7.47000	7.45000			0.00	0.00

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

## Derivatives

CRD1 On 01/02/2007 Index Future			107.74500	107.85600		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		19304.00000	18264	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		744.00000	814	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			251.88800	252.12400		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		221240.00000	218880	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			257.51600	257.69800		3.89	1.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		226980.00000	225160	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			263.21400	263.33800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		228402.00000	227162	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		22.00000	22	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.57100	269.64200		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		48277.00000	47520	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1857.00000	1810	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.70900	8.67000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28400	8.25400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70100	7.67000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09300	9.04700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.32700	8.29500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16900	8.13300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08700	8.05500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.02700	8.00000		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			9.17900	9.17500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.20200	9.17600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4085.00000	4148	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			9.31400	9.24400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4267.00000	4433	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		17.00000	13	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.26600	9.19100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4209.00000	4378	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		88.00000	75	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11700	9.04600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4270.00000	4432	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		217.00000	194	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.97300	8.88300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22546.00000	22633	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19176.00000	19045	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.97700	8.91600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		4797.00000	5219	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		6329.00000	5639	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.87100	8.81200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		7881.00000	8258	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15871.00000	15167	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.73500	8.68500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10601.00000	10925	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20921.00000	20325	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.46600	8.42800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		44.00000	53	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		33155.00000	31597	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.39400	8.35900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1509.00000	1644	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		37470.00000	36153	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.31200	8.28300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3149.00000	3314	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		42269.00000	41221	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.09700	8.05900		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		63571.00000	60906	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.04000	8.00300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		111.00000	138	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		67658.00000	65072	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			7.97800	7.94200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		518.00000	599	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		72426.00000	69952	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.47600	8.48000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.82300	8.82900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.12300	9.12900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89500	8.89800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.10800	9.11000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.71200	247.97400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		45519.00000	43056	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1579.00000	1736	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.10000	8.07000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.00	Call		4005.00000	3504	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6336.00000	6831	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8731.00000	7982	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2766.00000	3014	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13794.00000	12913	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1247.00000	1363	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22631.00000	21660	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		301.00000	328	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16620.00000	15697	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		800.00000	874	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15188.00000	14284	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1003.00000	1096	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		30479.00000	29488	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		79.00000	85	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1338.00000	1097	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12040.00000	12796	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		336.00000	255	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		19487.00000	20403	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		59.00000	41	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		27737.00000	28716	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		7.00000	4	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		36292.00000	37286	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		53737.00000	54734	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		44971.00000	45968	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		38416.00000	37420	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		19.00000	20	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.02000	7.99000		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		20596.00000	19888	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4836.00000	5063	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27600.00000	26805	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2699.00000	2838	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25171.00000	24402	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3306.00000	3472	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		26375.00000	25592	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		2990.00000	3142	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32695.00000	31857	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1751.00000	1847	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.86500	7.83700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26332.00000	25733	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7245.00000	7461	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30399.00000	29761	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5635.00000	5811	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31457.00000	30809	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5279.00000	5446	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32530.00000	31873	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		4941.00000	5099	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36965.00000	36276	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3754.00000	3879	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.70000	7.68000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		14149.00000	13081	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		8816.00000	9274	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5754.00000	5109	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		19597.00000	20478	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		21648.00000	20379	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		4980.00000	5238	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		27416.00000	26052	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		3263.00000	3426	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		43592.00000	42103	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		967.00000	1004	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		53971.00000	52456	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		427.00000	439	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		60995.00000	59473	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		239.00000	243	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		64519.00000	62995	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		178.00000	180	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		71570.00000	70043	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		96.00000	96	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		133340.00000	131814	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		68045.00000	66520	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		131.00000	132	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		78604.00000	77076	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		51.00000	50	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		96033.00000	94506	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10.00000	10	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1729.00000	1451	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		35111.00000	36360	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		366.00000	286	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53659.00000	55105	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		113175.00000	111648	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2.00000	2	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		130010.00000	128484	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		146540.00000	145013	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			7.65000	7.63000		8.05	4.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		67976.00000	66646	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4970.00000	5134	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		98882.00000	97440	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1430.00000	1481	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		80042.00000	78655	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3108.00000	3214	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		83132.00000	81733	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2747.00000	2842	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		86246.00000	84836	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2422.00000	2507	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.55600	7.53500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		78200.00000	76915	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		9849.00000	10101	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		89161.00000	87817	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7221.00000	7414	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		91970.00000	90612	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6663.00000	6843	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		89581.00000	88097	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		918.00000	972	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		106344.00000	104930	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4377.00000	4502	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.27100	7.25000		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.25	Call		17294.00000	15633	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		17294.00000	18367	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		37655.00000	35314	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		5644.00000	6037	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		64331.00000	61687	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1447.00000	1538	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		92952.00000	90230	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		287.00000	299	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		115802.00000	113070	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		68.00000	69	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		127058.00000	124324	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		33.00000	33	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		149140.00000	146406	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		8.00000	8	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		175904.00000	173170	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1.00000	1	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		121446.00000	118713	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		46.00000	47	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5690.00000	4864	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		38889.00000	40798	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1236.00000	978	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		68875.00000	71351	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		166.00000	118	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		103539.00000	106226	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		201751.00000	199018	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			7.22000	7.20000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		131660.00000	129229	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		4606.00000	4778	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		151882.00000	149384	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2702.00000	2807	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		162053.00000	159530	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2041.00000	2121	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		182360.00000	179803	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1131.00000	1177	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		156966.00000	154455	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2351.00000	2443	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.17600	7.15600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		142050.00000	139750	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10185.00000	10485	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		160884.00000	158501	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		7032.00000	7248	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		165643.00000	163242	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6389.00000	6588	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		170416.00000	167999	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5798.00000	5980	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		189589.00000	187116	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3881.00000	4008	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.70900	8.67100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1742.00000	1531	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		1953.00000	2124	1.58	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	8.50	Call		1080.00000	922	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2800.00000	3023	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2291.00000	2047	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1498.00000	1636	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2006.00000	1778	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1715.00000	1868	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		393.00000	315	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4633.00000	4937	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		101.00000	74	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6873.00000	7227	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		17.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9328.00000	9704	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11864.00000	12244	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		14420.00000	14802	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		16989.00000	17370	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		19567.00000	19949	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		27360.00000	27742	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		24753.00000	25134	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		22155.00000	22537	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.51900	8.47100		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4936.00000	4702	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2765.00000	2904	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6156.00000	5893	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2045.00000	2157	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5901.00000	5643	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2177.00000	2294	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6418.00000	6149	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1919.00000	2025	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7517.00000	7229	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1472.00000	1558	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.29400	8.23800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6611.00000	6420	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3814.00000	3930	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7265.00000	7064	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3380.00000	3486	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7605.00000	7400	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3176.00000	3277	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7434.00000	7231	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		3277.00000	3380	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8310.00000	8095	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2796.00000	2887	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.69100	7.67000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		11402.00000	10509	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		6568.00000	6947	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4604.00000	4067	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		14970.00000	15705	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		22086.00000	20947	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2324.00000	2456	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		35080.00000	33839	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		657.00000	688	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		48971.00000	47703	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		149.00000	153	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		57394.00000	56123	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		57.00000	57	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		51779.00000	50510	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		109.00000	111	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		54588.00000	53317	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		79.00000	80	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		62992.00000	61720	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		29.00000	28	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		76860.00000	75588	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5.00000	5	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1362.00000	1134	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27207.00000	28251	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		281.00000	217	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		41889.00000	43097	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		39.00000	27	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		57700.00000	58960	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		90499.00000	89227	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1.00000	1	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.62200	7.60100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		55697.00000	54585	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3944.00000	4079	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		65314.00000	64155	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2485.00000	2574	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		67775.00000	66607	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2201.00000	2280	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		70254.00000	69078	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1946.00000	2016	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		80314.00000	79110	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1159.00000	1202	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.56300	7.54200		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		61422.00000	60400	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7527.00000	7724	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		70179.00000	69109	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5470.00000	5620	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		72424.00000	71344	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5035.00000	5175	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		74689.00000	73599	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4629.00000	4759	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		83920.00000	82796	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3264.00000	3360	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.57900	7.55800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		6466.00000	5682	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		10794.00000	11571	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		17297.00000	16014	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		3137.00000	3416	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		32771.00000	31261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		548.00000	599	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		49927.00000	48370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		54.00000	58	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		67123.00000	65562	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		73910.00000	72349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		70524.00000	68963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		83976.00000	82415	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		77280.00000	75719	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		100449.00000	98888	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		1503.00000	1219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		24752.00000	26029	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		82742.00000	84303	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62457.00000	64014	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		195.00000	142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		42813.00000	44320	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.51900	7.49800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		71256.00000	69762	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		759.00000	810	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		84137.00000	82616	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		319.00000	342	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		87364.00000	85838	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		253.00000	272	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		90589.00000	89060	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		200.00000	215	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		103430.00000	101891	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		74.00000	79	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.46600	7.44500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		75770.00000	74364	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2550.00000	2670	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		87819.00000	86368	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1476.00000	1550	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		90867.00000	89406	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1279.00000	1344	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		93923.00000	92455	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1105.00000	1162	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		106198.00000	104705	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		599.00000	632	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.52900	7.50900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		11151.00000	10173	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		11868.00000	12482	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		23299.00000	21948	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		4340.00000	4580	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		39431.00000	37901	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1290.00000	1352	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		57150.00000	55568	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		308.00000	317	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		75136.00000	73545	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		60.00000	60	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		82272.00000	80681	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30.00000	30	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		78711.00000	77119	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		43.00000	43	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		92867.00000	91275	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		11.00000	10	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		85819.00000	84228	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		21.00000	21	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		110197.00000	108606	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2.00000	2	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4036.00000	3512	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		24938.00000	26006	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1042.00000	850	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		42653.00000	44052	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		21.00000	14	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84682.00000	86266	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		183.00000	137	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		63042.00000	64587	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.47400	7.45200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		82202.00000	80604	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3604.00000	3741	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		94892.00000	93243	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2204.00000	2291	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		98106.00000	96447	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1938.00000	2015	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		101330.00000	99662	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1700.00000	1769	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		114292.00000	112597	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		984.00000	1025	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.42500	7.40500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		88917.00000	87555	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		7697.00000	7897	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		100620.00000	99206	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5482.00000	5631	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		103596.00000	102170	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5021.00000	5159	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		106588.00000	105152	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		4592.00000	4720	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		118687.00000	117216	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3175.00000	3266	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.71500	7.69500		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		7915.00000	7210	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		5024.00000	5371	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		17216.00000	16263	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1312.00000	1412	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		28915.00000	27877	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		212.00000	227	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.64500	7.62400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		16491.00000	15812	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		10033.00000	10435	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		24672.00000	23846	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		5554.00000	5808	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		34360.00000	33422	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2783.00000	2925	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.58300	7.56200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21968.00000	21307	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12595.00000	12986	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29780.00000	29008	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		8111.00000	8391	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		38720.00000	37856	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		4943.00000	5132	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.45500	7.43400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		12241.00000	11084	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		6890.00000	7439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3725.00000	3162	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		18852.00000	19997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		26883.00000	25322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1610.00000	1756	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		44875.00000	43187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		222.00000	241	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		63527.00000	61821	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		17.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		78229.00000	76522	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		85468.00000	83761	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		81858.00000	80151	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		92629.00000	90922	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		99713.00000	98006	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		89058.00000	87351	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		673.00000	520	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		36854.00000	38409	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		66.00000	45	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		57895.00000	59581	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		117090.00000	115383	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		3.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		80091.00000	81797	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.40300	7.38200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		85857.00000	84203	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		673.00000	716	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		99659.00000	97982	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		289.00000	309	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		103100.00000	101419	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		231.00000	247	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		106534.00000	104850	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		184.00000	197	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		120158.00000	118466	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		71.00000	76	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.35700	7.33600		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		90067.00000	88486	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2156.00000	2260	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		103181.00000	101559	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1229.00000	1292	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		106477.00000	104847	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1061.00000	1116	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		109776.00000	108139	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		913.00000	961	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		122956.00000	121298	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		488.00000	515	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			248.86200	249.11400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		55903.00000	53452	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		763.00000	832	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>5.00</b>	<b>1,828.00</b>

**Grand Total:** 5.00 1,828.00