



# Daily MTM Report

Daily summary for 09/01/2007

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			8.12000	8.11000			0.00	0.00
R157 On 15/09/2015 Bond			7.72000	7.70500			0.00	0.00
R186 On 21/12/2026 Bond			7.30500	7.28000			0.00	0.00
R194 On 28/02/2008 Bond			8.77000	8.75000			0.00	0.00
R201 On 21/12/2014 Bond			7.72000	7.70500			0.00	0.00
R203 On 15/09/2017 Bond			7.60500	7.59000			0.00	0.00
R204 On 21/12/2018 Bond			7.55000	7.53500			0.00	0.00
R206 On 15/01/2014 Bond			7.74500	7.73000			0.00	0.00
R207 On 15/01/2020 Bond			7.48000	7.46500			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			107.75400	107.79700		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		18579.00000	18141	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		609.00000	601	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			251.79300	251.99100		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		219910.00000	217930	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			257.42000	257.62000		3.89	29.00	117.00
GOVI On 03/05/2007 jGovi	235.00	Call		226200.00000	224200	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			263.11300	263.32100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		228229.00000	226151	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		19.00000	21	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.51700	269.53800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		46861.00000	46552	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1481.00000	1382	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72700	8.72000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29300	8.29400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70000	7.28000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.11600	9.10200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.33200	8.33700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18400	8.18100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.10500	8.10000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.04500	8.01400		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			9.22600	9.20100		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.25800	9.21800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4187.00000	4284	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			9.36200	9.33900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4492.00000	4546	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		11.00000	10	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.31300	9.27900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4405.00000	4482	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		70.00000	65	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11700	9.11800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4431.00000	4427	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		190.00000	189	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.04300	9.03300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22628.00000	22615	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18898.00000	18860	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.01600	8.99600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5078.00000	5153	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		5152.00000	4863	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.90500	8.88600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8227.00000	8319	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14860.00000	14605	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.76400	8.74400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10885.00000	10995	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20119.00000	19863	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.47200	8.47400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		36.00000	29	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31250.00000	31317	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.39700	8.40200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1609.00000	1563	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35788.00000	35939	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.31200	8.31800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3285.00000	3225	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40943.00000	41123	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.11100	8.10700		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		60210.00000	59931	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.05300	8.05100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		135.00000	133	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		64304.00000	64162	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			7.99100	7.98900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		603.00000	601	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		69190.00000	69050	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.46600	8.46700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.81800	8.81100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.13300	9.11600		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.90300	8.89200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.10900	9.10100		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			247.70000	247.88200		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		44266.00000	42499	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1246.00000	1299	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.11000	8.10000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.00	Call		3229.00000	3007	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6556.00000	6666	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		7711.00000	7399	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2743.00000	2763	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12714.00000	12373	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1165.00000	1155	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21578.00000	21236	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		246.00000	235	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15541.00000	15196	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		719.00000	706	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14107.00000	13763	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		920.00000	908	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29458.00000	29122	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		55.00000	51	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		926.00000	821	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12625.00000	12852	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		188.00000	156	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		20336.00000	20636	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		25.00000	19	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		28700.00000	29026	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		37284.00000	37615	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		54734.00000	55066	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		45968.00000	46300	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37412.00000	37078	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		11.00000	10	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.03000	8.02000		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		19768.00000	19506	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		4942.00000	4992	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26711.00000	26426	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2744.00000	2770	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24299.00000	24020	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3368.00000	3401	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25494.00000	25211	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3044.00000	3073	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31782.00000	31486	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1773.00000	1788	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.87600	7.86700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25597.00000	25384	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7384.00000	7432	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29631.00000	29407	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		5739.00000	5777	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30681.00000	30454	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5376.00000	5411	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31747.00000	31518	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5030.00000	5063	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36156.00000	35919	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		3818.00000	3842	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.71000	7.70000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		12454.00000	11812	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		8647.00000	8768	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4566.00000	4171	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		19935.00000	20303	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		19829.00000	19093	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		4688.00000	4714	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		25590.00000	24821	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		2964.00000	2957	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		41878.00000	41091	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		779.00000	755	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		52332.00000	51553	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		314.00000	298	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		59394.00000	58620	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		164.00000	153	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		62933.00000	62161	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		118.00000	108	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		70006.00000	69238	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		59.00000	53	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		131814.00000	131051	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		66471.00000	65702	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		84.00000	76	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		77055.00000	76289	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29.00000	25	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		94501.00000	93738	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5.00000	4	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1167.00000	1008	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36076.00000	36679	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		197.00000	157	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		55016.00000	55739	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		111647.00000	110885	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1.00000	1	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		128483.00000	127721	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		145013.00000	144251	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			7.66000	7.65000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		66456.00000	65760	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		4944.00000	4994	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		97352.00000	96616	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1393.00000	1403	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		78510.00000	77792	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3069.00000	3097	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		81599.00000	80877	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2707.00000	2732	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		84712.00000	83987	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2383.00000	2403	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.56400	7.54900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		77149.00000	76215	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		9823.00000	9987	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		88099.00000	87124	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		7184.00000	7307	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		90906.00000	89923	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		6624.00000	6739	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		88553.00000	87490	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		915.00000	951	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		105276.00000	104256	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4335.00000	4413	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.29200	7.26700		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.25	Call		14915.00000	13064	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		17129.00000	18523	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		34977.00000	32226	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		5179.00000	5674	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		61833.00000	58693	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1164.00000	1269	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		90643.00000	87410	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		192.00000	205	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		113558.00000	110314	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		38.00000	39	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		124828.00000	121582	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		17.00000	17	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		146922.00000	143676	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		3.00000	3	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		173689.00000	170443	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		119211.00000	115966	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		25.00000	25	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4286.00000	3473	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		39700.00000	42132	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		752.00000	546	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		70605.00000	73645	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		74.00000	47	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		105661.00000	108880	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		199538.00000	196292	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			7.24100	7.21500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		129597.00000	126466	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		4496.00000	4741	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		149839.00000	146613	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		2612.00000	2761	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		160021.00000	156761	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		1961.00000	2076	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		180350.00000	177040	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1074.00000	1140	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		154928.00000	151684	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2266.00000	2397	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.19600	7.17000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		140198.00000	137240	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		10153.00000	10567	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		159019.00000	155949	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		6988.00000	7289	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		163777.00000	160682	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		6344.00000	6620	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		168549.00000	165432	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		5752.00000	6005	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		187723.00000	184529	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		3836.00000	4013	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.74400	8.72500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1596.00000	1471	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		1847.00000	1912	1.59	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		1358.00000	1242	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2111.00000	2186	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		783.00000	699	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3044.00000	3151	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1857.00000	1723	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1606.00000	1663	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		241.00000	203	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5023.00000	5176	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		49.00000	38	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7362.00000	7542	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		6.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9859.00000	10048	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12404.00000	12594	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		14962.00000	15153	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		17531.00000	17722	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		20109.00000	20300	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		27902.00000	28093	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		25295.00000	25486	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		22697.00000	22888	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.54500	8.52400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4632.00000	4523	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2874.00000	2928	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5824.00000	5702	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2126.00000	2168	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5573.00000	5454	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2263.00000	2307	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6080.00000	5956	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1995.00000	2034	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7161.00000	7028	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1529.00000	1560	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.31500	8.29300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6387.00000	6306	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3892.00000	3930	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7033.00000	6947	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3448.00000	3483	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7368.00000	7281	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3241.00000	3274	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7199.00000	7113	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		3343.00000	3377	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8065.00000	7974	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2852.00000	2882	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.40100	0.00000		0.00	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		0.00000	6359	0.00	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		0.00000	4486	0.00	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		0.00000	4071	0.00	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		0.00000	6936	0.00	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		0.00000	9280	0.00	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		0.00000	2699	0.00	0.00	0.00
R196 On 03/05/2007 Bond Future			8.25600	0.00000		0.00	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		0.00000	13819	0.00	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		0.00000	9715	0.00	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		0.00000	11625	0.00	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		0.00000	11726	0.00	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		0.00000	16238	0.00	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		0.00000	7953	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future			8.11900	0.00000		0.00	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		0.00000	16968	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		0.00000	15044	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		0.00000	18906	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		0.00000	13324	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		0.00000	20967	0.00	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		0.00000	11745	0.00	0.00	0.00
R201 On 01/02/2007 Bond Future			7.70300	7.68700		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		10163.00000	9444	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		6359.00000	6607	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3711.00000	3293	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		15107.00000	15657	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		20800.00000	19893	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2068.00000	2129	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		33907.00000	32943	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		514.00000	517	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		47890.00000	46919	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		98.00000	95	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		56341.00000	55371	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		33.00000	31	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		50710.00000	49739	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		69.00000	66	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		53527.00000	52557	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		48.00000	45	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		61949.00000	60980	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.75	Put		15.00000	14	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		75827.00000	74859	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2.00000	2	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		936.00000	777	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27811.00000	28620	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		154.00000	117	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		42792.00000	43722	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		16.00000	11	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		58706.00000	59669	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		89469.00000	88501	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			7.63200	7.61600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		54737.00000	53877	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		3875.00000	3964	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		64359.00000	63467	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2421.00000	2478	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		66823.00000	65924	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2140.00000	2190	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		69305.00000	68400	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1887.00000	1931	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		79377.00000	78454	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1113.00000	1139	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.57100	7.55500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		60637.00000	59848	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		7497.00000	7637	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		69387.00000	68564	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		5434.00000	5539	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		71632.00000	70801	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		4998.00000	5095	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		73897.00000	73058	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		4591.00000	4681	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		83128.00000	82264	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3227.00000	3293	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.59000	7.57500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5343.00000	4764	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		10934.00000	11469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		15850.00000	14891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		2955.00000	3109	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		31400.00000	30302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		442.00000	457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		48642.00000	47528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		34.00000	33	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		65857.00000	64744	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1.00000	1	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.60	Call		72645.00000	71532	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		69259.00000	68145	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		82712.00000	81598	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		76016.00000	74903	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		99185.00000	98071	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		1023.00000	837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		25536.00000	26463	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		84006.00000	85119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		4.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63713.00000	64824	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		98.00000	70	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		43979.00000	45066	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.52800	7.51300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		70133.00000	69062	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		740.00000	771	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		83021.00000	81932	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		306.00000	319	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		86250.00000	85158	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		242.00000	252	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		89476.00000	88382	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		190.00000	198	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		102321.00000	101222	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		68.00000	71	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.47400	7.45900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		74754.00000	73745	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		2552.00000	2631	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		86796.00000	85756	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1471.00000	1519	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		89843.00000	88796	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1273.00000	1315	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		92899.00000	91847	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1098.00000	1135	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		105173.00000	104105	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		592.00000	613	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.53600	7.52000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9871.00000	9048	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		11463.00000	11912	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		21965.00000	20831	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.75	Put		3881.00000	4019	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		38285.00000	37030	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1019.00000	1037	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		56172.00000	54897	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		206.00000	202	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		74233.00000	72959	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		32.00000	30	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		81381.00000	80108	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		15.00000	14	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		77815.00000	76541	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		22.00000	21	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		91985.00000	90713	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4.00000	4	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		84932.00000	83660	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		10.00000	9	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		109320.00000	108048	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1.00000	1	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3193.00000	2775	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		24971.00000	25824	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		692.00000	557	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		43178.00000	44316	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8.00000	5	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		85544.00000	86813	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		95.00000	69	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		63829.00000	65075	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.47800	7.46300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		81215.00000	80106	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3486.00000	3560	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		93930.00000	92792	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2110.00000	2155	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		97150.00000	96006	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1851.00000	1889	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		100380.00000	99231	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1619.00000	1653	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		113365.00000	112201	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		926.00000	945	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.42900	7.41300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		88186.00000	87085	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		7591.00000	7740	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		99900.00000	98759	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		5388.00000	5497	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		102879.00000	101729	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		4929.00000	5030	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		105874.00000	104717	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		4505.00000	4597	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	9.00	Call		117988.00000	116804	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3101.00000	3167	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.72700	7.71200		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		6942.00000	6388	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		4946.00000	5180	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		16178.00000	15437	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1169.00000	1217	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		27966.00000	27179	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		158.00000	160	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.65500	7.63900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		15826.00000	15301	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		10140.00000	10437	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		23928.00000	23289	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		5581.00000	5765	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		33577.00000	32855	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		2772.00000	2872	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.59100	7.57600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		21394.00000	20914	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		12723.00000	12994	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		29146.00000	28587	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		8179.00000	8371	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		38047.00000	37423	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		4971.00000	5098	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.46700	7.45100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		10754.00000	9840	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		6785.00000	7169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2836.00000	2421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		19346.00000	20229	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		25312.00000	24089	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		1421.00000	1497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		43432.00000	42137	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		160.00000	164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		62137.00000	60838	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		76846.00000	75548	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		84086.00000	82787	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		80476.00000	79177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		91247.00000	89948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.75	Call		98331.00000	97032	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		87676.00000	86377	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		402.00000	308	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		37965.00000	39171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		27.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		59238.00000	60528	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		115707.00000	114409	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		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81471.00000	82769	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.41200	7.39700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		84622.00000	83437	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		651.00000	676	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		98432.00000	97233	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		275.00000	286	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		101876.00000	100674	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		219.00000	228	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		105311.00000	104107	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		174.00000	181	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		118940.00000	117732	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		65.00000	68	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.36600	7.35000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		88939.00000	87731	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2153.00000	2226	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		102049.00000	100811	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1221.00000	1265	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		105345.00000	104101	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1052.00000	1091	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		108644.00000	107395	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		905.00000	938	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		121825.00000	120561	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		481.00000	499	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			248.77300	248.96500		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		54229.00000	52332	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		579.00000	602	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>29.00</b>	<b>1,827.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**29.00**

**1,827.00**