



Daily MTM Report

Daily summary for 11/01/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			8.17500	8.16500			0.00	0.00
R157 On 15/09/2015 Bond			7.79500	7.77500			0.00	0.00
R186 On 21/12/2026 Bond			7.38500	7.36000			0.00	0.00
R194 On 28/02/2008 Bond			8.83500	8.81500			0.00	0.00
R196 On 28/02/2009 Bond			8.64500	8.65500			0.00	0.00
R201 On 21/12/2014 Bond			7.79500	7.77500			0.00	0.00
R203 On 15/09/2017 Bond			7.68000	7.66000			0.00	0.00
R204 On 21/12/2018 Bond			7.62500	7.60500			0.00	0.00
R206 On 15/01/2014 Bond			7.81500	7.80000			0.00	0.00
R207 On 15/01/2020 Bond			7.55000	7.53500			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			107.43000	107.46800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15543.00000	15149	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		863.00000	849	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.86400	250.96800		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		209680.00000	208640	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			256.38400	256.49100		3.89	0.00	141.00
GOVI On 03/05/2007 jGovi	235.00	Call		214910.00000	213840	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			262.00000	262.10850		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		216117.00000	215033	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		32.00000	33	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.42800	269.42800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		45622.00000	45503	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1342.00000	1223	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.78300	8.79300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.37700	8.38300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78900	7.80000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.16400	9.16100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41900	8.42900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26900	8.27000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.20000	8.19400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13800	8.12900		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			9.26800	9.23000		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.31500	9.28200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4342.00000	4422	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			9.40700	9.41000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4661.00000	4654	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		8.00000	8	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.39300	9.38200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4640.00000	4665	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		55.00000	53	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.22400	9.21700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4660.00000	4675	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		161.00000	158	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.07700	9.10600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22670.00000	22607	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18758.00000	18766	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.08600	9.08600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5714.00000	5602	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		4152.00000	4040	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97500	8.98200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8855.00000	8753	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13735.00000	13760	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.83600	8.84500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11564.00000	11460	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18947.00000	19008	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.54200	8.54800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		51.00000	40	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28234.00000	28467	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46900	8.47800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1941.00000	1866	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32995.00000	33288	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.38700	8.39600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3778.00000	3688	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38215.00000	38496	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.19600	8.19900		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		53805.00000	54022	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14100	8.14400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		233.00000	222	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57893.00000	58105	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote			8.08100	8.08200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		874.00000	859	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62910.00000	62986	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.46100	8.46100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.81200	8.80400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.14400	9.12200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92900	8.91000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16700	9.14200		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.97400	247.04400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		36509.00000	35753	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		1869.00000	1813	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16000	8.16000		4.15	2.00	63.00
R153 On 01/02/2007 Bond Future	8.25	Call		6257.00000	6155	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3280.00000	3177	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2334.00000	2242	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7652.00000	7560	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10959.00000	10882	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		1400.00000	1322	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19632.00000	19601	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		290.00000	259	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13694.00000	13633	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		862.00000	801	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12302.00000	12232	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1104.00000	1035	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27475.00000	27465	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		63.00000	53	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		563.00000	517	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14252.00000	14206	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		92.00000	79	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22231.00000	22218	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		9.00000	7	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30675.00000	30673	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39273.00000	39272	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		56725.00000	56725	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		47958.00000	47958	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35422.00000	35419	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		12.00000	9	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.08000	8.08000		4.15	1.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.50	Call		18376.00000	18334	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5418.00000	5376	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25138.00000	25104	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3037.00000	3004	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22780.00000	22743	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3716.00000	3680	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23947.00000	23912	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3363.00000	3328	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30117.00000	30090	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1974.00000	1947	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.92300	7.93700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24140.00000	24383	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7959.00000	7796	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28071.00000	28338	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6213.00000	6074	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29097.00000	29371	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5825.00000	5692	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30140.00000	30419	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5456.00000	5329	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34464.00000	34765	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4159.00000	4053	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.78000	7.77000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9236.00000	8649	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		10755.00000	10926	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2911.00000	2598	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		23606.00000	24051	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15767.00000	15057	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		5951.00000	6000	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		21099.00000	20342	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		3798.00000	3799	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		36780.00000	35992	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		1006.00000	977	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		47094.00000	46314	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		402.00000	380	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		54112.00000	53338	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		208.00000	193	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		57638.00000	56867	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		147.00000	135	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		64694.00000	63929	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		72.00000	65	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		126488.00000	125730	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		61166.00000	60398	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		104.00000	94	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		71736.00000	70973	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		34.00000	30	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		89176.00000	88417	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		607.00000	504	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		40841.00000	41497	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		79.00000	60	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		60224.00000	60962	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		106322.00000	105564	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		123158.00000	122400	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		139688.00000	138930	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			7.73000	7.72000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		61944.00000	61259	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5644.00000	5701	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		92372.00000	91643	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1625.00000	1637	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		73764.00000	73055	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3534.00000	3568	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		76805.00000	76091	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		3125.00000	3153	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		79874.00000	79156	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2756.00000	2780	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.63800	7.62800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		72471.00000	71842	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		10914.00000	11012	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		83176.00000	82522	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8030.00000	8103	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		85929.00000	85268	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7415.00000	7483	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		83029.00000	82325	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1160.00000	1184	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		100062.00000	99379	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4890.00000	4934	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.37600	7.34900		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.25	Call		9697.00000	8142	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		22513.00000	24420	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		26577.00000	23894	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		7382.00000	8162	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		51803.00000	48526	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		1736.00000	1922	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		80138.00000	76700	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		289.00000	315	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		102975.00000	99515	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		56.00000	59	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		114233.00000	110771	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		24.00000	25	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		136321.00000	132858	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5.00000	4	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		163087.00000	159624	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		108620.00000	105159	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		36.00000	38	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2223.00000	1684	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		48238.00000	51162	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		289.00000	190	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80743.00000	84108	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		20.00000	11	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		116208.00000	119663	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		188936.00000	185472	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			7.32200	7.29900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		119674.00000	116968	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		5432.00000	5677	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		139565.00000	136766	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3197.00000	3348	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		149617.00000	146783	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2416.00000	2533	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		169757.00000	166873	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1340.00000	1407	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		144586.00000	141768	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		2783.00000	2916	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.27600	7.25600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		130621.00000	128396	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		11679.00000	12017	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		149038.00000	146721	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		8109.00000	8355	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		153708.00000	151372	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		7378.00000	7604	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		158399.00000	156044	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		6704.00000	6912	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		177294.00000	174878	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		4510.00000	4656	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82800	8.79100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1457.00000	1256	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1869.00000	2037	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.70	Call		1229.00000	1046	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2141.00000	2329	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1024.00000	861	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2439.00000	2646	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		549.00000	441	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3473.00000	3735	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		144.00000	105	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5588.00000	5920	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		23.00000	15	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7999.00000	8361	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10517.00000	10887	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13065.00000	13436	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		15624.00000	15995	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		18193.00000	18564	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		20771.00000	21142	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		28564.00000	28935	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		25957.00000	26328	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		23359.00000	23730	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.60300	8.61400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4206.00000	4237	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3149.00000	3094	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5342.00000	5381	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2345.00000	2299	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5103.00000	5140	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2493.00000	2445	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5588.00000	5629	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2204.00000	2159	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6630.00000	6676	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1699.00000	1660	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.33900	8.42300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5958.00000	6206	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4173.00000	3962	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6580.00000	6843	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3707.00000	3511	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6904.00000	7175	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3487.00000	3299	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6741.00000	7008	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		3596.00000	3404	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7578.00000	7865	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3076.00000	2904	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.63500	8.63700		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2946.00000	2939	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		821.00000	776	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		692.00000	671	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		3277.00000	3217	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		70.00000	63	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		7392.00000	7347	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.50100	8.53000		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3458.00000	3680	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3961.00000	3697	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1823.00000	1962	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		6531.00000	6184	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		5824.00000	6133	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		2145.00000	1967	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.38300	8.44400		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5503.00000	5974	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		4685.00000	4264	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		3798.00000	4167	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		6638.00000	6116	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		7613.00000	8183	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		3154.00000	2833	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.78300	7.76000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7460.00000	6623	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		8063.00000	8609	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2326.00000	1925	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18129.00000	19111	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		17045.00000	15852	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		2720.00000	2910	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		29670.00000	28324	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		683.00000	722	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		43513.00000	42133	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		128.00000	131	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		51943.00000	50559	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		42.00000	42	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		46323.00000	44941	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		89.00000	91	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		49134.00000	47751	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		61.00000	62	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		57546.00000	56162	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		19.00000	19	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		71420.00000	70036	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		3.00000	2	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		474.00000	355	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		31756.00000	33021	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		59.00000	39	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		47104.00000	48468	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		4.00000	2	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		63102.00000	64484	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		85062.00000	83678	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			7.70800	7.69200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		50833.00000	49991	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4469.00000	4572	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		60259.00000	59381	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2820.00000	2885	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		62682.00000	61797	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2498.00000	2556	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		65127.00000	64235	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		2208.00000	2259	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		75079.00000	74166	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1314.00000	1345	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.64500	7.63500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		56869.00000	56370	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8362.00000	8440	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		65421.00000	64901	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6100.00000	6158	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		67621.00000	67096	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5620.00000	5673	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		69843.00000	69314	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5171.00000	5220	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		78926.00000	78382	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3659.00000	3693	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.67000	7.64700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11796.00000	10542	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		4232.00000	4673	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3246.00000	2656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		14168.00000	15274	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		26315.00000	24697	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		687.00000	765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		43332.00000	41641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		54.00000	59	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		60527.00000	58832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2.00000	2	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		67314.00000	65619	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		63928.00000	62233	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		77381.00000	75685	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		70685.00000	68990	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		93854.00000	92158	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		460.00000	329	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		30305.00000	31869	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		89337.00000	91032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		69040.00000	70735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		29.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49242.00000	50926	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.60500	7.58800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		64867.00000	63675	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		968.00000	1016	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		77630.00000	76411	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		410.00000	431	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		80839.00000	79616	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		326.00000	343	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		84049.00000	82823	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		258.00000	271	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		96853.00000	95618	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		95.00000	100	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.54900	7.53600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		69693.00000	68833	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3064.00000	3141	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		81544.00000	80654	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		1792.00000	1839	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		84553.00000	83657	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1556.00000	1597	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		87575.00000	86674	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1347.00000	1384	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		99745.00000	98828	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		737.00000	758	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.61500	7.59200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6932.00000	6026	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		14231.00000	15140	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17446.00000	16002	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		5069.00000	5439	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		32918.00000	31192	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		1359.00000	1447	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		50531.00000	48728	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		271.00000	282	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		68535.00000	66721	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		41.00000	41	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		75678.00000	73864	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		18.00000	18	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		72114.00000	70299	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		28.00000	27	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		86279.00000	84465	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		5.00000	5	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		79228.00000	77413	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		12.00000	12	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		103613.00000	101799	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		1879.00000	1509	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		29364.00000	30807	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		322.00000	232	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		48516.00000	50239	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		91245.00000	93058	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		33.00000	21	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		69474.00000	71276	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.55400	7.53700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		75949.00000	74723	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		4037.00000	4142	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		88468.00000	87203	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2466.00000	2531	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		91649.00000	90376	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		2168.00000	2225	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		94844.00000	93563	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1900.00000	1951	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		107718.00000	106416	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1096.00000	1125	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.50300	7.49000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		83083.00000	82198	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8486.00000	8608	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		94576.00000	93658	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6061.00000	6151	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		97507.00000	96581	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		5555.00000	5637	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		100457.00000	99525	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5084.00000	5160	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		112412.00000	111458	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3522.00000	3576	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.80300	7.78500		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4759.00000	4220	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		6594.00000	6996	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		12870.00000	12038	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		1692.00000	1802	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		24218.00000	23287	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		241.00000	252	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.72600	7.71600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		13534.00000	13210	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		11797.00000	11984	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		21056.00000	20658	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		6658.00000	6772	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		30251.00000	29799	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3394.00000	3454	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.66000	7.65600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		19028.00000	18878	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		14356.00000	14404	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		26340.00000	26170	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		9371.00000	9400	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		34865.00000	34681	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		5788.00000	5803	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.54000	7.52300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7338.00000	6529	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		9194.00000	9753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1514.00000	1228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		23849.00000	24931	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		20176.00000	18941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		2111.00000	2244	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		37699.00000	36340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		253.00000	263	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		56317.00000	54948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		15.00000	14	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		71021.00000	69653	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		78260.00000	76892	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		74651.00000	73282	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		85422.00000	84053	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		92505.00000	91137	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		81851.00000	80482	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		152.00000	108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		43541.00000	44865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		7.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65043.00000	66409	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		109882.00000	108514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		87296.00000	88664	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.48400	7.47100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		78860.00000	77844	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		841.00000	867	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		92567.00000	91538	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		363.00000	374	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		95994.00000	94962	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		291.00000	300	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		99416.00000	98382	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		232.00000	238	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		113011.00000	111972	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		89.00000	91	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.43500	7.42700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		83236.00000	82631	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		2598.00000	2629	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		96173.00000	95555	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1494.00000	1512	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		99436.00000	98815	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1293.00000	1308	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		102705.00000	102082	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1115.00000	1128	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		115796.00000	115167	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		601.00000	608	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.86400	247.96600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		44656.00000	43614	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		996.00000	974	0.00	0.00	0.00
Total for Derivatives:							3.00	1,851.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							3.00	1,851.00
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