

Daily MTM Report

Daily summary for 31/01/2007

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			8.16500	8.21500			0.00	0.00
R157 On 15/09/2015 Bond			7.80000	7.85000			0.00	0.00
R186 On 21/12/2026 Bond			7.50000	7.55000			0.00	0.00
R194 On 28/02/2008 Bond			8.76000	8.73500			0.00	0.00
R196 On 28/02/2009 Bond			8.59500	8.59500			0.00	0.00
R201 On 21/12/2014 Bond			7.81000	7.85500			0.00	0.00
R203 On 15/09/2017 Bond			7.72000	7.76000			0.00	0.00
R204 On 21/12/2018 Bond			7.65000	7.70500			0.00	0.00
R206 On 15/01/2014 Bond			7.85000	7.89500			0.00	0.00
R207 On 15/01/2020 Bond			7.60000	7.65500			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			107.45300	107.30700		0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13070.00000	14530	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		0.00000	0	0.00	0.00	0.00
CRD1 On 03/05/2007 Index Future			109.81100	109.66200		0.00	0.00	10.00
GOVI On 01/02/2007 jGovi			250.27100	249.77600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		197760.00000	202710	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			255.76300	255.25900		3.89	0.00	144.00
GOVI On 03/05/2007 jGovi	235.00	Call		202590.00000	207630	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.37800	260.86200		3.89	0.00	175.00
GOVI On 02/08/2007 jGovi	240.50	Call		203652.00000	208804	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		32.00000	24	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.40400	270.56000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		55600.00000	54040	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		0.00000	0	0.00	0.00	0.00
ILBI On 03/05/2007 Index Future			276.71200	276.85600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.74400	8.79700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.47200	8.50600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.97300	8.01100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.06600	9.09400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50100	8.54200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37900	8.41400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.31100	8.35200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.25000	8.29300		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			9.30400	9.27600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.31900	9.29600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4376.00000	4433	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			9.24900	9.27600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4334.00000	4269	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		6.00000	7	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.18200	9.22900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4274.00000	4165	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		60.00000	65	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.02500	9.11500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4399.00000	4189	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		167.00000	192	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.85200	8.93200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		21919.00000	21793	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		18432.00000	18498	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.92500	8.97900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		1293.00000	500	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		1677.00000	1868	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81400	8.88400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		7114.00000	6574	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13787.00000	14527	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69700	8.77500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10307.00000	9712	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18976.00000	19813	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.54800	8.60600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25860.00000	28228	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.48400	8.54500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		1728.00000	1398	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30089.00000	32262	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42000	8.48100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		3894.00000	3413	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34889.00000	36924	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.31000	8.34400		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		43896.00000	46257	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.25900	8.29700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/05/2007 jNote	9.00	Call		345.00000	259	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		47502.00000	50063	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.20800	8.24700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1359.00000	1143	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		51997.00000	54511	0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.42825	8.42800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.69600	8.69400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.99100	8.97900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			9.30400	8.84300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.09300	9.08200		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.75800	246.43600		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Call		28562.00000	31780	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		2.00000	0	0.00	0.00	0.00
OTH1 On 03/05/2007 Index Future			252.17300	251.84600		0.00	0.00	15.00
R153 On 01/02/2007 Bond Future			8.16000	8.22000		4.15	0.00	19.00
R153 On 01/02/2007 Bond Future	8.25	Call		1942.00000	3114	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		951.00000	136	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		19.00000	11	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7323.00000	5329	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7595.00000	9559	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		21.00000	0	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17356.00000	19342	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10847.00000	12832	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		1.00000	0	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9217.00000	11197	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6.00000	0	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25426.00000	27413	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15676.00000	13690	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24125.00000	22139	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		32652.00000	30666	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		41258.00000	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		58711.00000	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		49944.00000	47958	3.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	9.25	Call		33424.00000	35410	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.10500	8.16500		4.15	0.00	54.00
R153 On 03/05/2007 Bond Future	8.50	Call		15691.00000	16916	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		5371.00000	4734	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22331.00000	23792	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		2869.00000	2468	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19999.00000	21387	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		3574.00000	3100	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21152.00000	22577	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		3206.00000	2770	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27293.00000	28878	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		1788.00000	1512	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.94600	8.00900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22071.00000	23263	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		7976.00000	7343	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25939.00000	27238	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6166.00000	5640	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26953.00000	28277	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		5766.00000	5266	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27984.00000	29333	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5387.00000	4911	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32276.00000	33717	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4056.00000	3672	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.80000	7.85000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5287.00000	7741	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		1523.00000	199	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		620.00000	746	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		8190.00000	4538	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11495.00000	15033	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		245.00000	5	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26747.00000	22968	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29722.00000	33500	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40641.00000	44419	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		0.00000	0	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		47853.00000	51631	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51438.00000	55217	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58570.00000	62348	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120437.00000	124215	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.55	Put		0.00000	0	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		55011.00000	58789	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		65650.00000	69428	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		83120.00000	86898	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46286.00000	42508	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		66196.00000	62418	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		100270.00000	104048	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		0.00000	0	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		117106.00000	120885	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		133636.00000	137414	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			7.77000	7.82000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		54373.00000	57363	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		5471.00000	4768	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		84742.00000	88204	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		1393.00000	1162	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		66115.00000	69338	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		3284.00000	2815	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		69150.00000	72422	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		2869.00000	2448	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		72218.00000	75535	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		2498.00000	2123	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.66400	7.71900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		66084.00000	69110	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		11131.00000	10171	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76641.00000	79874	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		8099.00000	7346	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79365.00000	82645	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		7456.00000	6750	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		76494.00000	80256	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1229.00000	1005	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93400.00000	96886	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		4832.00000	4332	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.50000	7.54800		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		2120.00000	3191	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		8134.00000	3191	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		38027.00000	32011	11.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.75	Call		24920.00000	30873	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		62.00000	0	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		54639.00000	60654	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		0.00000	0	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		77709.00000	83723	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		0.00000	0	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		89000.00000	95014	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		0.00000	0	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		111107.00000	117121	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		137877.00000	143892	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		83374.00000	89389	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		71225.00000	65210	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		105664.00000	99650	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		141399.00000	135384	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		163726.00000	169740	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			7.45000	7.50100		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		95406.00000	100827	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		6746.00000	5778	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		114666.00000	120436	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		3880.00000	3262	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		124508.00000	130413	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		2890.00000	2406	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		144381.00000	150485	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		1546.00000	1262	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		119575.00000	125416	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		3353.00000	2805	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.41000	7.46300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		107461.00000	112697	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14689.00000	13299	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		124986.00000	130565	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10228.00000	9180	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		129469.00000	135123	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9310.00000	8336	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		133985.00000	139711	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8461.00000	7560	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		152304.00000	158279	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		5691.00000	5038	13.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future			8.76000	8.73400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		583.00000	305	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		423.00000	405	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		344.00000	129	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		685.00000	731	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		182.00000	43	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		1025.00000	1147	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		12.00000	0	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2364.00000	2613	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		0.00000	0	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4873.00000	5134	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		0.00000	0	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7404.00000	7664	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9944.00000	10205	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		12493.00000	12754	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		15053.00000	15313	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		17621.00000	17882	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		20200.00000	20460	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		27993.00000	28253	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		25385.00000	25646	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		22787.00000	23048	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.53200	8.50600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4351.00000	4215	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		2452.00000	2519	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5579.00000	5426	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		1741.00000	1791	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5320.00000	5171	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		1870.00000	1922	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5845.00000	5689	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		1619.00000	1666	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6965.00000	6798	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1194.00000	1229	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.28700	8.26100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6219.00000	6123	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		3548.00000	3594	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6877.00000	6775	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3117.00000	3158	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/08/2007 Bond Future	9.05	Call		7219.00000	7116	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		2916.00000	2955	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7047.00000	6944	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3015.00000	3056	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7930.00000	7823	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		2542.00000	2577	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future			8.59500	8.59300		1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Call		48.00000	8	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.50	Put		1803.00000	1800	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Call		2958.00000	2916	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.75	Put		4.00000	0	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 01/02/2007 Bond Future	8.25	Put		6493.00000	6530	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future			8.46300	8.46500		1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Call		3664.00000	3664	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.50	Put		3077.00000	3043	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Call		1865.00000	1859	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.25	Put		5482.00000	5443	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Call		6266.00000	6274	1.60	0.00	0.00
R196 On 03/05/2007 Bond Future	8.75	Put		1496.00000	1471	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future			8.35800	8.36600		1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Call		4037.00000	4076	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.25	Put		5736.00000	5658	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Call		5873.00000	5927	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.50	Put		3914.00000	3851	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Call		8130.00000	8198	1.60	0.00	0.00
R196 On 02/08/2007 Bond Future	8.75	Put		2531.00000	2482	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.80900	7.85300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		436.00000	450	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		6619.00000	3997	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8932.00000	11385	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		188.00000	4	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21384.00000	18748	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23406.00000	26041	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		37804.00000	40440	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46320.00000	48956	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		40653.00000	43289	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	8.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.60	Call		43492.00000	46127	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		51946.00000	54582	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		65837.00000	68473	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36863.00000	34227	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		52626.00000	49990	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		68678.00000	66043	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		79481.00000	82116	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			7.73800	7.78500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		45122.00000	47370	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		4229.00000	3718	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54521.00000	56938	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		2553.00000	2209	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56946.00000	59399	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		2234.00000	1926	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59397.00000	61882	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		1949.00000	1673	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69389.00000	71979	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		1095.00000	925	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.68100	7.73100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51593.00000	53772	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		8612.00000	7918	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60009.00000	62342	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		6215.00000	5674	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62183.00000	64550	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		5708.00000	5202	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64382.00000	66782	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		5236.00000	4762	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73394.00000	75912	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		3653.00000	3298	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.72000	7.75800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1945.00000	2911	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		2529.00000	715	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		19072.00000	16291	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		17480.00000	20259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35129.00000	37909	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		52376.00000	55156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		59165.00000	61945	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		55778.00000	58559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		69231.00000	72012	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		62536.00000	65316	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		85705.00000	88485	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		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37993.00000	35213	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		97486.00000	94705	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		77189.00000	74408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		57362.00000	54581	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.65900	7.69900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		56824.00000	59537	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		988.00000	805	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		69545.00000	72359	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		387.00000	306	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		72752.00000	75582	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		301.00000	236	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		75961.00000	78805	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		233.00000	181	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		88772.00000	91649	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		77.00000	58	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.60800	7.65200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		61785.00000	64523	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		3480.00000	3070	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		73440.00000	76326	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2011.00000	1750	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		76414.00000	79330	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		1741.00000	1509	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		79405.00000	82348	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1502.00000	1298	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		91490.00000	94518	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		806.00000	687	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.65000	7.70300		11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.75	Call		5200.00000	7985	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		1539.00000	175	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		50.00000	27	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		16066.00000	11893	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22846.00000	26992	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		3.00000	0	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		41544.00000	45693	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		59778.00000	63927	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		66944.00000	71093	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		63370.00000	67519	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		0.00000	0	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		77558.00000	81707	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		0.00000	0	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		70500.00000	74649	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		0.00000	0	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		94897.00000	99046	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36201.00000	32051	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56909.00000	52760	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		99959.00000	95810	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		78157.00000	74008	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.59200	7.64800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67137.00000	70900	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		3871.00000	3284	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79614.00000	83586	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		2258.00000	1881	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82794.00000	86809	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		1959.00000	1624	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85992.00000	90045	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		1695.00000	1398	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		98897.00000	103070	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		922.00000	745	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.54600	7.60500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74686.00000	78331	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		8960.00000	8066	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85979.00000	89837	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		6336.00000	5655	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88870.00000	92775	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.75	Put		5790.00000	5156	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91784.00000	95735	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		5284.00000	4695	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		103630.00000	107738	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		3612.00000	3181	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.84900	7.89300		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		5729.00000	7838	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		186.00000	4	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		67.00000	52	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		7536.00000	5230	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18343.00000	20633	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.77700	7.82400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9656.00000	10718	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		13424.00000	12095	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16364.00000	17846	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		7473.00000	6564	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25041.00000	26890	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		3690.00000	3147	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.71900	7.76900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15243.00000	16467	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		16184.00000	14929	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21942.00000	23473	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		10587.00000	9638	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		29988.00000	31797	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		6524.00000	5855	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.60000	7.65300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		7974.00000	11891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		309.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		55.00000	58	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		12312.00000	8092	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		32736.00000	28513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27045.00000	31267	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		45901.00000	50124	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		60620.00000	64842	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		67859.00000	72082	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		64249.00000	68472	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		75020.00000	79243	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		82104.00000	86327	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		71450.00000	75672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		53790.00000	49567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		75437.00000	71215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		99481.00000	103704	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		97697.00000	93474	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.54600	7.60200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		68491.00000	72712	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		894.00000	678	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		82142.00000	86482	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		360.00000	263	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		85564.00000	89923	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		282.00000	204	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		88982.00000	93357	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		220.00000	158	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		102577.00000	106990	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		76.00000	52	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.50300	7.56100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		73129.00000	77214	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3073.00000	2597	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		85849.00000	90113	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		1751.00000	1454	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		89072.00000	93372	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1510.00000	1249	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		92307.00000	96639	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1299.00000	1069	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		105302.00000	109732	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		689.00000	557	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.30900	246.82600		0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Call		32260.00000	37090	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		0.00000	0	0.00	0.00	0.00
TRT1 On 03/05/2007 Index Future			252.73600	252.24500		0.00	0.00	500.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							0.00	1,973.00

Grand Total: 0.00 1,973.00