



# Daily MTM Report

Daily summary for 12/12/2006

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			8.28000	8.34000			0.00	0.00
R157 On 15/09/2015 Bond			7.97000	8.02000			0.00	0.00
R186 On 21/12/2026 Bond			7.53000	7.59000			0.00	0.00
R194 On 28/02/2008 Bond			8.88500	8.94500			0.00	0.00
R201 On 21/12/2014 Bond			7.98000	8.03000			0.00	0.00
R203 On 15/09/2017 Bond			7.84500	7.89500			0.00	0.00
R204 On 21/12/2018 Bond			7.81000	7.86000			0.00	0.00
R206 On 15/01/2014 Bond			8.01000	8.06000			0.00	0.00
R207 On 15/01/2020 Bond			7.74000	7.79000			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			106.89200	106.65900		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		11728.00000	13181	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5138.00000	4261	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.20900	248.56600		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		185660.00000	192090	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			254.75400	254.09800		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		190991.00000	197547	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		11.00000	7	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.31400	259.64400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		191617.00000	198274	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		177.00000	134	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.80800	272.80800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		79441.00000	79382	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1361.00000	1302	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.84600	8.89900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48700	8.50800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89300	7.91000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09500	9.13700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48300	8.50800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38300	8.38500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.28700	8.28100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.23800	8.23000		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			9.13800		9.09800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.20500		9.19800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call			4139.00000	4156	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			9.28200		9.32000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4459.00000	4369	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			24.00000	26	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.24700		9.31100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4501.00000	4356	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			88.00000	98	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.18400		9.29500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4873.00000	4613	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			171.00000	201	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.03700		9.11100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			23450.00000	23331	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			19522.00000	19584	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.03600		9.10600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			8524.00000	7785	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			6598.00000	7132	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.95900		9.04200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			10706.00000	10002	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			14493.00000	15304	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.86300		8.95100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			13437.00000	12711	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			18885.00000	19768	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.64700		8.69500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			1150.00000	901	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			23379.00000	25087	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.58800		8.63800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			3979.00000	3528	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			28525.00000	30120	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.52200		8.57000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			6063.00000	5569	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			33386.00000	34867	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.31700		8.32700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			65.00000	54	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			45017.00000	45743	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.26900		8.27600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			913.00000	865	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			49381.00000	49877	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			8.21700	8.21900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1966.00000	1930	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54390.00000	54565	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.16800	8.16700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.59400	8.57800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.98700	8.95500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70700	8.68900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.95800	8.94300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15800	9.15200		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.53900	244.98400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		26258.00000	29679	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		12218.00000	10089	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.28000	8.33500		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		5767.00000	6533	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8570.00000	7524	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2729.00000	3180	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13828.00000	12466	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9280.00000	10310	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5501.00000	4718	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		16109.00000	17477	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2548.00000	2103	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11368.00000	12521	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4316.00000	3656	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10299.00000	11392	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4883.00000	4162	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22877.00000	24440	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1245.00000	996	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1039.00000	1250	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		20509.00000	18908	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		350.00000	432	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		28269.00000	26539	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		97.00000	122	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		36543.00000	34756	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		22.00000	28	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		45074.00000	43268	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		62506.00000	60693	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4.00000	5	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		53743.00000	51931	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30212.00000	31894	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		583.00000	452	4.43	0.00	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			8.24000	8.28500		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		15563.00000	16358	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8952.00000	8358	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21416.00000	22372	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5664.00000	5230	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19356.00000	20260	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6641.00000	6155	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20373.00000	21303	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6138.00000	5679	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25831.00000	26882	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4037.00000	3698	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.05100	8.12400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21628.00000	22912	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10854.00000	10032	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25201.00000	26601	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8750.00000	8043	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26139.00000	27567	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8275.00000	7595	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27094.00000	28549	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7818.00000	7166	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31077.00000	32635	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6178.00000	5630	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.96000	8.01000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15207.00000	16987	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15953.00000	14000	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		11675.00000	13170	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		19906.00000	17668	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		26263.00000	28721	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		8537.00000	7262	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		34274.00000	37074	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		5629.00000	4696	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		40048.00000	43040	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4191.00000	3450	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		43044.00000	46121	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3601.00000	2945	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		49209.00000	52433	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2634.00000	2125	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		108563.00000	112262	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		122.00000	88	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		46100.00000	49254	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3084.00000	2505	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		55558.00000	58902	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1904.00000	1515	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		71961.00000	75503	8.33	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	9.00	Put		836.00000	645	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7413.00000	8498	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26979.00000	24330	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3160.00000	3706	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		41901.00000	38715	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1122.00000	1346	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		59403.00000	55894	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		326.00000	400	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		78518.00000	74858	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		88627.00000	92271	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		353.00000	264	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		105257.00000	108950	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		146.00000	106	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		121700.00000	125415	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		59.00000	41	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.93500	7.98500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		49119.00000	51689	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12307.00000	11228	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		76031.00000	79157	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4772.00000	4249	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		59354.00000	62174	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8613.00000	7785	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		62034.00000	64911	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7842.00000	7071	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		64757.00000	67689	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7127.00000	6411	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.82500	7.88000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		60920.00000	63646	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17547.00000	16332	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		70504.00000	73440	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13542.00000	12537	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		72991.00000	75977	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12662.00000	11706	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		66876.00000	70366	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3192.00000	2740	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		85902.00000	89112	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8914.00000	8184	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.50500	7.56600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		19043.00000	22468	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27302.00000	23097	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		36344.00000	41352	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		13731.00000	11108	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		58523.00000	64749	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		6128.00000	4723	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	8.20	Call		78450.00000	85307	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2986.00000	2212	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		88824.00000	95890	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		2069.00000	1505	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		109864.00000	117199	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1002.00000	706	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		135989.00000	143503	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		356.00000	240	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		83600.00000	90573	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2471.00000	1812	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8426.00000	10318	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48696.00000	42958	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2997.00000	3817	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		76466.00000	69655	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		831.00000	1102	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		108740.00000	101380	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		175.00000	241	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		143819.00000	136254	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		161607.00000	169193	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		126.00000	81	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.46200	7.52400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		98464.00000	104645	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		12670.00000	11104	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		116344.00000	122956	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		8424.00000	7288	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		125546.00000	132339	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		6794.00000	5839	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		144291.00000	151381	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4322.00000	3665	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		120927.00000	127632	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		7572.00000	6530	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.42100	7.48500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109956.00000	116055	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		19921.00000	18036	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		126667.00000	133163	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		14645.00000	13157	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		130947.00000	137534	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		13524.00000	12126	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		135263.00000	141935	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		12475.00000	11163	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		152811.00000	159792	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8934.00000	7930	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.84500	8.91900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1785.00000	2071	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	8.75	Put		3478.00000	3024	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1580.00000	1844	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3775.00000	3298	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		913.00000	1092	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5118.00000	4556	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1391.00000	1632	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4087.00000	3588	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		393.00000	486	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7119.00000	6472	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		136.00000	175	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9393.00000	8691	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		36.00000	48	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11833.00000	11105	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14356.00000	13619	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16908.00000	16168	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		0.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19475.00000	18734	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		22053.00000	21312	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		29846.00000	29105	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		27239.00000	26498	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		24641.00000	23900	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.71300	8.81500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3859.00000	4239	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4364.00000	3952	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4860.00000	5300	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3425.00000	3073	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4648.00000	5076	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3601.00000	3237	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5077.00000	5529	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3255.00000	2914	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6001.00000	6499	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2633.00000	2338	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.54200	8.67000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5589.00000	5945	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5153.00000	4810	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6162.00000	6540	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4637.00000	4317	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6461.00000	6851	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4393.00000	4084	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	Call		6311.00000	6694	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4514.00000	4200	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7085.00000	7496	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3931.00000	3645	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.94900	8.00100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12035.00000	13538	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12095.00000	10515	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5830.00000	6744	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20818.00000	18648	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		20951.00000	23023	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6350.00000	5339	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		32008.00000	34521	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3008.00000	2438	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		39359.00000	42059	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1843.00000	1461	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		34413.00000	36995	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2564.00000	2063	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		36865.00000	39509	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2177.00000	1739	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		44449.00000	47245	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1307.00000	1020	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		57587.00000	60534	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		554.00000	418	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2447.00000	2904	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		32635.00000	30009	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		851.00000	1035	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		46517.00000	43619	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		241.00000	300	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		61671.00000	58647	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		55.00000	70	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		77537.00000	74470	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		70902.00000	73924	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		225.00000	165	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.89400	7.94800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		40954.00000	43199	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9566.00000	8674	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		49182.00000	51634	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6718.00000	6033	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		51332.00000	53830	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6123.00000	5485	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		53515.00000	56058	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5570.00000	4978	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		62537.00000	65240	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3747.00000	3314	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future			7.84300	7.89800		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47196.00000	49355	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13743.00000	12776	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		54811.00000	57141	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10544.00000	9749	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		56791.00000	59160	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9843.00000	9087	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		58798.00000	61206	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9179.00000	8462	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		67080.00000	69632	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6867.00000	6293	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.81800	7.86900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7500.00000	8909	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16150.00000	13863	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16536.00000	18879	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7123.00000	5771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29512.00000	32606	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2449.00000	1847	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		44946.00000	48447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		636.00000	441	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		51440.00000	55023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		341.00000	228	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		48181.00000	51727	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		468.00000	319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		61288.00000	64938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		122.00000	77	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		54715.00000	58326	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		245.00000	161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		77656.00000	81344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		17.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2618.00000	3249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29755.00000	26690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		673.00000	874	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		46732.00000	43237	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		105553.00000	101858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		16.00000	22	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		85270.00000	81581	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		123.00000	167	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		65550.00000	61899	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.76800	7.82100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		50490.00000	53747	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3423.00000	2882	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		62206.00000	65683	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/05/2007 Bond Future	8.70	Put		1817.00000	1497	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		65217.00000	68736	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1535.00000	1257	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		68251.00000	71809	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1291.00000	1051	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		80546.00000	84216	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		619.00000	492	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.72100	7.77500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		56095.00000	59185	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6522.00000	5790	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		66903.00000	70208	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4206.00000	3690	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		69689.00000	73041	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3748.00000	3278	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		72504.00000	75899	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3332.00000	2905	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		83986.00000	87525	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2034.00000	1751	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.78400	7.83500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12277.00000	13940	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18854.00000	16578	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22717.00000	25148	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10111.00000	8603	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36203.00000	39265	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4897.00000	4020	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		51689.00000	55178	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2149.00000	1698	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		58227.00000	61830	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1521.00000	1184	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		54943.00000	58492	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1810.00000	1420	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		68208.00000	71935	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		887.00000	676	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		61536.00000	65186	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1274.00000	985	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		85021.00000	88865	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		362.00000	267	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5774.00000	6719	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		32026.00000	29033	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2269.00000	2707	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		48707.00000	45206	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		730.00000	892	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		67877.00000	64100	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		39.00000	49	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.50	Put		110235.00000	106307	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		189.00000	236	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		88583.00000	84691	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.73800	7.79100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		61656.00000	64786	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		9388.00000	8461	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		72794.00000	76159	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6436.00000	5743	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		75668.00000	79084	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5831.00000	5190	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		78572.00000	82038	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5273.00000	4681	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		90442.00000	94078	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3465.00000	3043	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.69500	7.74900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		69254.00000	72278	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		14497.00000	13426	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		79602.00000	82831	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10928.00000	10062	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		82267.00000	85544	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10156.00000	9337	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		84960.00000	88283	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9428.00000	8656	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		95979.00000	99467	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6930.00000	6323	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.97700	8.02800		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		7839.00000	9078	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		9283.00000	7890	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3235.00000	3887	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		17691.00000	15711	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		15345.00000	17194	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3989.00000	3206	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.92100	7.97600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		14656.00000	16094	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		13449.00000	12115	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9139.00000	10186	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		20592.00000	18867	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		21841.00000	23662	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		8175.00000	7224	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.86900	7.92400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		19459.00000	20920	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15741.00000	14500	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		13688.00000	14850	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		22267.00000	20727	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.25	Call		26473.00000	28224	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10647.00000	9697	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.71400	7.76500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		11825.00000	13780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13003.00000	10945	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		23468.00000	26382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		5265.00000	4167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		38713.00000	42287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1654.00000	1215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		52313.00000	56158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		536.00000	368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		59302.00000	63218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		285.00000	189	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		55800.00000	59685	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		393.00000	265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		66322.00000	70283	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		144.00000	92	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		73331.00000	77317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		69.00000	43	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		62811.00000	66753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		204.00000	132	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		4708.00000	5717	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25807.00000	22803	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1415.00000	1794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42993.00000	39360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		309.00000	409	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		62941.00000	59028	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		47.00000	65	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		84327.00000	80332	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		90648.00000	94657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		106544.00000	102533	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.67000	7.72300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		61365.00000	64999	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3264.00000	2754	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		74049.00000	77888	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1762.00000	1457	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		77283.00000	81161	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1496.00000	1231	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		80533.00000	84447	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1266.00000	1036	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		93630.00000	97649	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		625.00000	500	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future			7.63000	7.68300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		66538.00000	69971	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5985.00000	5305	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		78413.00000	82053	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3818.00000	3345	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		81452.00000	85136	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3393.00000	2964	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		84514.00000	88239	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3009.00000	2621	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		96930.00000	100789	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1820.00000	1565	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.25300	245.62100		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		30259.00000	34511	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		10049.00000	7981	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,828.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,828.00</b>