

Daily MTM Report

Daily summary for 19/12/2006

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			8.30500	8.27500			0.00	0.00
R157 On 15/09/2015 Bond			7.98500	7.96000			0.00	0.00
R186 On 21/12/2026 Bond			7.56500	7.54000			0.00	0.00
R194 On 28/02/2008 Bond			8.90000	8.88000			0.00	0.00
R201 On 21/12/2014 Bond			7.99000	7.97000			0.00	0.00
R203 On 15/09/2017 Bond			7.87000	7.84500			0.00	0.00
R204 On 21/12/2018 Bond			7.83000	7.80500			0.00	0.00
R206 On 15/01/2014 Bond			8.01500	7.99000			0.00	0.00
R207 On 15/01/2020 Bond			7.75500	7.73000			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			106.81600	106.93400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13039.00000	12157	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		3699.00000	3997	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.89400	249.21350		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		192135.00000	188940	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			254.42150	254.74950		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		197500.00000	194221	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		5.00000	6	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.97850	260.31350		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		198254.00000	194919	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		119.00000	134	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.13000	270.16000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		54833.00000	54459	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3233.00000	3159	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.84900	8.82400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51500	8.50200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91300	7.90700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.07100	9.05900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.51100	8.50200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.40600	8.38800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.32200	8.30000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.27700	8.25400		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			9.17600	9.17600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.20300	9.20200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4148.00000	4151	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			9.26100	9.24700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4283.00000	4315	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		26.00000	24	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.20500	9.18300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4207.00000	4255	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		105.00000	100	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.12800	9.10500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4425.00000	4476	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		218.00000	210	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.96600	8.92600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23038.00000	23062	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19563.00000	19492	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.98900	8.96900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6726.00000	6826	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7293.00000	7028	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.91400	8.89100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9221.00000	9350	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15766.00000	15475	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.82600	8.80200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12041.00000	12189	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20218.00000	19925	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.67200	8.64000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		684.00000	766	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25169.00000	23951	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.61800	8.58600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3321.00000	3544	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30014.00000	28932	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.55800	8.52600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5441.00000	5717	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34596.00000	33563	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.33800	8.32100		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		33.00000	36	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		45459.00000	44285	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.29200	8.27300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		799.00000	864	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		49547.00000	48292	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			8.24200	8.22300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1876.00000	1990	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54107.00000	52894	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.15300	8.15500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.55800	8.56300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.95400	8.96000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70000	8.70300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.96000	8.96200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16300	9.16700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.36500	245.59300		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		29044.00000	27332	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		8914.00000	9482	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.31000	8.28000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6109.00000	5574	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7099.00000	7553	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2825.00000	2495	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12111.00000	12770	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9896.00000	9209	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4305.00000	4607	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17168.00000	16315	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1794.00000	1931	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12134.00000	11382	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3270.00000	3507	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10990.00000	10270	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3761.00000	4030	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24235.00000	23307	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		791.00000	852	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1027.00000	869	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18684.00000	19515	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		320.00000	259	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26427.00000	27354	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		79.00000	61	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34713.00000	35684	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16.00000	11	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43255.00000	44240	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		60693.00000	61682	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		2.00000	2	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51928.00000	52917	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31773.00000	30809	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		331.00000	356	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			8.25000	8.22000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16493.00000	15882	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7875.00000	8191	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22608.00000	21897	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4848.00000	5065	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20462.00000	19782	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5739.00000	5987	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21523.00000	20827	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5280.00000	5511	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27188.00000	26421	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3385.00000	3547	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.07900	8.04300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22868.00000	22176	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9756.00000	10104	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26581.00000	25835	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7791.00000	8086	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27553.00000	26794	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7350.00000	7631	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28541.00000	27770	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6927.00000	7196	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32654.00000	31836	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5418.00000	5639	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.98000	7.96000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16053.00000	15099	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13066.00000	13607	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12248.00000	11421	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		16746.00000	17414	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27907.00000	26694	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		6448.00000	6729	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		36395.00000	35074	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4016.00000	4190	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42459.00000	41086	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		2869.00000	2991	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45589.00000	44195	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		2413.00000	2513	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51995.00000	50568	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		1687.00000	1755	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		112224.00000	110729	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		49.00000	50	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		48770.00000	47358	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2021.00000	2104	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		58551.00000	57100	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1163.00000	1207	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		75310.00000	73829	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		453.00000	466	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7662.00000	7036	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23495.00000	24363	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3117.00000	2780	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38125.00000	39283	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1028.00000	885	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55576.00000	56927	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		269.00000	222	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74728.00000	76175	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		92176.00000	90684	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		168.00000	171	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		108905.00000	107410	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		61.00000	61	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		125395.00000	123900	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		21.00000	21	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.94000	7.92000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		52029.00000	50865	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		10471.00000	10770	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		79833.00000	78494	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		3828.00000	3951	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		62656.00000	61409	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7169.00000	7385	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		65427.00000	64162	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		6490.00000	6687	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		68239.00000	66957	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		5863.00000	6044	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.84200	7.81400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		63823.00000	62315	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		15719.00000	16221	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		73697.00000	72091	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12004.00000	12408	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76253.00000	74625	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11193.00000	11575	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70952.00000	69121	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2536.00000	2715	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89486.00000	87758	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		7767.00000	8049	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54400	7.51800		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		20275.00000	18478	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		22535.00000	23993	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		38974.00000	36487	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		10361.00000	11130	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		62522.00000	59597	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		4128.00000	4458	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		83273.00000	80166	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1810.00000	1957	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		93942.00000	90782	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1188.00000	1283	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		115377.00000	112162	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		517.00000	555	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		141788.00000	138544	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		157.00000	168	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		88585.00000	85448	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1456.00000	1574	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8689.00000	7651	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42960.00000	45177	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2905.00000	2449	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		70376.00000	73174	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		731.00000	584	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		102641.00000	105749	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		134.00000	100	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		137778.00000	140999	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		167527.00000	164275	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		47.00000	50	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.50000	7.47300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		102898.00000	100028	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		10736.00000	11244	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		121262.00000	118235	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		6974.00000	7325	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		130675.00000	127586	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5555.00000	5843	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		149780.00000	146591	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3443.00000	3631	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		125953.00000	122894	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6230.00000	6548	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.46000	7.43300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		114350.00000	111631	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		17834.00000	18487	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		131461.00000	128592	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		12958.00000	13460	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135834.00000	132932	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		11929.00000	12399	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		140239.00000	137305	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		10970.00000	11407	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		158115.00000	155069	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		7756.00000	8082	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.86500	8.84200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1934.00000	1808	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		2856.00000	2961	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1708.00000	1591	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3132.00000	3245	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		975.00000	892	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4409.00000	4557	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1500.00000	1392	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3426.00000	3548	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		407.00000	362	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6362.00000	6548	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		134.00000	114	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8620.00000	8831	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		32.00000	26	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11059.00000	11283	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13584.00000	13812	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16137.00000	16367	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		18704.00000	18934	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		21282.00000	21513	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		29075.00000	29306	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		26468.00000	26698	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		23870.00000	24100	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.72200	8.69300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4232.00000	4101	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3789.00000	3884	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5306.00000	5159	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2924.00000	3002	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5080.00000	4936	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3085.00000	3166	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5539.00000	5388	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2769.00000	2843	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6522.00000	6359	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2206.00000	2268	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.54100	8.50600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5982.00000	5867	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4650.00000	4727	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6584.00000	6463	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4165.00000	4235	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6898.00000	6775	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3935.00000	4003	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		6740.00000	6618	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4049.00000	4118	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7552.00000	7422	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3503.00000	3565	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.96300	7.94200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13045.00000	12241	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9606.00000	10048	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6232.00000	5703	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17721.00000	18439	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		22711.00000	21689	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		4611.00000	4836	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		34455.00000	33303	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		1956.00000	2051	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42128.00000	40932	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1113.00000	1165	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		36976.00000	35807	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		1628.00000	1706	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		39535.00000	38352	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1349.00000	1413	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47390.00000	46176	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		749.00000	782	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60810.00000	59573	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		279.00000	289	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2514.00000	2232	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		29204.00000	30168	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		818.00000	699	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		42986.00000	44114	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		210.00000	172	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		58141.00000	59350	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		42.00000	32	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		74026.00000	75263	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		74274.00000	73029	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		99.00000	101	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.90600	7.88400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43259.00000	42236	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8152.00000	8409	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51786.00000	50693	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5604.00000	5790	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		54006.00000	52897	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5079.00000	5250	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		56256.00000	55133	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4594.00000	4751	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65525.00000	64352	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3016.00000	3124	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			7.85400	7.83200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49501.00000	48551	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12295.00000	12598	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57350.00000	56339	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9331.00000	9573	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59385.00000	58360	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		8686.00000	8913	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		61447.00000	60409	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8076.00000	8290	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		69935.00000	68849	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		5969.00000	6135	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.84700	7.82100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8146.00000	7254	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		13319.00000	14312	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18128.00000	16739	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5238.00000	5734	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		32067.00000	30354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1527.00000	1699	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		48106.00000	46261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		318.00000	358	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		54730.00000	52865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		154.00000	174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		51413.00000	49556	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		223.00000	251	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		64690.00000	62810	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		46.00000	52	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		58052.00000	56180	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		105.00000	118	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		81121.00000	79236	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2730.00000	2315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26390.00000	27860	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		646.00000	515	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43227.00000	44982	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		102074.00000	103960	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		11.00000	7	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81787.00000	83669	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		103.00000	76	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		62053.00000	63912	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.79600	7.76900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		53485.00000	51754	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2692.00000	2898	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		65484.00000	63662	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		1370.00000	1484	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		68552.00000	66712	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1144.00000	1242	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		71637.00000	69783	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		951.00000	1034	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		84086.00000	82190	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		434.00000	475	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.74800	7.72100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		58985.00000	57373	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5590.00000	5892	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70052.00000	68345	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3534.00000	3740	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		72896.00000	71168	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3133.00000	3319	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		75764.00000	74017	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2770.00000	2938	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		87427.00000	85621	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1654.00000	1761	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.80800	7.78200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13093.00000	11993	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		15576.00000	16487	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		24400.00000	22897	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		7701.00000	8209	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		38769.00000	36994	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		3369.00000	3605	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		54944.00000	53026	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1310.00000	1403	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61681.00000	59731	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		881.00000	942	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		58302.00000	56367	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1076.00000	1152	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		71888.00000	69909	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		474.00000	505	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		65074.00000	63113	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		718.00000	768	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		88922.00000	86921	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		169.00000	179	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5982.00000	5317	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28141.00000	29487	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2228.00000	1907	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		44572.00000	46263	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		660.00000	540	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63712.00000	65604	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		27.00000	20	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		106129.00000	108133	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		152.00000	118	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		84452.00000	86429	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.76000	7.73400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		64601.00000	62932	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		7968.00000	8293	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		76067.00000	74304	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5344.00000	5575	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		79016.00000	77233	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		4814.00000	5025	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		81992.00000	80190	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4328.00000	4520	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94117.00000	92252	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2774.00000	2904	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.71800	7.69100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72145.00000	70522	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		12988.00000	13417	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82757.00000	81044	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		9684.00000	10021	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		85485.00000	83750	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		8974.00000	9291	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		88238.00000	86484	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8307.00000	8604	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		99481.00000	97657	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6032.00000	6259	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.98600	7.96000		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9037.00000	8233	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		6969.00000	7510	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3702.00000	3245	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		14646.00000	15534	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		17467.00000	16367	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		2600.00000	2845	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.92800	7.90100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16361.00000	15552	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11372.00000	11926	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10311.00000	9701	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		17982.00000	18736	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24100.00000	23108	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		6651.00000	7023	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.87500	7.84700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15122.00000	14452	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19916.00000	20624	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21315.00000	20490	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13813.00000	14366	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		28754.00000	27785	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9143.00000	9553	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.73200	7.70600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13384.00000	12148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		9917.00000	10732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		26322.00000	24623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		3475.00000	3826	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		42600.00000	40654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		896.00000	1001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		56660.00000	54640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		239.00000	268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		63774.00000	61739	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		113.00000	128	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		60217.00000	58187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		165.00000	186	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		70873.00000	68829	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		51.00000	57	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		77928.00000	75880	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		21.00000	24	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		67328.00000	65287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		76.00000	86	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5256.00000	4575	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		21711.00000	23080	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1504.00000	1239	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38438.00000	40224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		299.00000	230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58287.00000	60268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		40.00000	28	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		79675.00000	81714	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95285.00000	93235	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		101898.00000	103947	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.68800	7.66100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		65431.00000	63498	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2480.00000	2663	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		78418.00000	76405	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1281.00000	1384	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		81712.00000	79684	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1076.00000	1163	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		85016.00000	82975	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		899.00000	974	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		98277.00000	96199	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		422.00000	460	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			7.64700	7.62000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70438.00000	68613	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		4993.00000	5268	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82602.00000	80687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3115.00000	3301	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85704.00000	83770	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2753.00000	2919	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88824.00000	86873	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2427.00000	2576	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101434.00000	99428	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1432.00000	1526	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.94600	246.25900		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		33628.00000	31202	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		7038.00000	7742	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00