



Daily MTM Report

Daily summary for 22/12/2006

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			8.15500	8.18000			0.00	0.00
R157 On 15/09/2015 Bond			7.85000	7.88000			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.45500			0.00	0.00
R194 On 28/02/2008 Bond			8.77000	8.79500			0.00	0.00
R201 On 21/12/2014 Bond			7.85000	7.88000			0.00	0.00
R203 On 15/09/2017 Bond			7.73500	7.76500			0.00	0.00
R204 On 21/12/2018 Bond			7.69500	7.72000			0.00	0.00
R206 On 15/01/2014 Bond			7.87500	7.90500			0.00	0.00
R207 On 15/01/2020 Bond			7.62500	7.65000			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			107.36100	107.25100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15130.00000	15909	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		2620.00000	2299	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.43600	250.10800		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		201080.00000	204360	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			255.99100	255.65700		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		206572.00000	209912	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		2.00000	2	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.58600	261.24400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		207517.00000	210925	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		77.00000	65	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.99300	269.99300		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		53040.00000	52922	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3110.00000	2992	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.71100	8.72700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.38800	8.41200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.82300	7.84000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.02100	9.02100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42700	8.45000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.28800	8.31400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.23400	8.26300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.17600	8.20400		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			9.16800	9.17600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.15700	9.15300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4029.00000	4039	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			9.19100	9.19500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4159.00000	4149	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		28.00000	27	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.12300	9.13200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4090.00000	4069	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		112.00000	113	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04300	9.04300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4280.00000	4279	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		235.00000	234	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.86800	8.85600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22874.00000	22863	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19569.00000	19529	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89600	8.89800		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5883.00000	5786	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7744.00000	7683	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79700	8.80400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8454.00000	8361	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16591.00000	16626	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.68500	8.69700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11168.00000	11048	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21269.00000	21369	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.51800	8.53500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		337.00000	287	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29102.00000	29745	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45800	8.47700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2475.00000	2333	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33625.00000	34260	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.39300	8.41400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4399.00000	4211	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38152.00000	38825	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.21000	8.23500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		8.00000	5	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		51410.00000	53131	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.16400	8.19000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		489.00000	416	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55043.00000	56771	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			8.11400	8.14300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1363.00000	1211	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59230.00000	61094	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.14600	8.15100		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.53300	8.54700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.91900	8.93800		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.68300	8.69200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.94500	8.95200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15100	9.15600		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.60400	246.34200		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		33918.00000	35756	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		6298.00000	5516	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16000	8.18000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		7601.00000	7903	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5286.00000	4925	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3681.00000	3850	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9662.00000	9168	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11907.00000	12316	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		3011.00000	2757	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19807.00000	20344	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1128.00000	1002	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14380.00000	14837	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		2210.00000	2005	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13121.00000	13555	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2586.00000	2358	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27203.00000	27804	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		453.00000	392	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1405.00000	1476	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15757.00000	15165	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		451.00000	473	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23252.00000	22612	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		114.00000	119	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31442.00000	30785	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		22.00000	23	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39957.00000	39295	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		57387.00000	56725	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		3.00000	3	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48624.00000	47961	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34920.00000	35555	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		173.00000	145	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			8.10000	8.12000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		18357.00000	18731	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6641.00000	6394	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24831.00000	25278	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3973.00000	3799	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22572.00000	22995	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4750.00000	4553	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23690.00000	24125	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4349.00000	4163	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29618.00000	30106	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2718.00000	2585	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91400	7.93900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24741.00000	25197	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8618.00000	8348	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28620.00000	29116	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6819.00000	6590	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29631.00000	30137	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6417.00000	6197	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30659.00000	31174	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6034.00000	5823	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34920.00000	35471	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4672.00000	4498	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.84500	7.87000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15088.00000	15943	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		12832.00000	11802	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19458.00000	20474	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		9715.00000	8847	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32619.00000	33999	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		4405.00000	3900	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		41731.00000	43276	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		2597.00000	2258	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48131.00000	49762	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		1786.00000	1533	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51404.00000	53072	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		1473.00000	1256	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58053.00000	59781	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		990.00000	833	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		118950.00000	120829	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		21.00000	15	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		54714.00000	56413	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		1210.00000	1025	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		64798.00000	66571	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		656.00000	544	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		81844.00000	83683	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		232.00000	186	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9683.00000	10298	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		18761.00000	17491	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4066.00000	4356	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32320.00000	30725	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1373.00000	1477	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		49166.00000	47386	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		364.00000	392	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		68068.00000	66211	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		98841.00000	100708	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		78.00000	61	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		115625.00000	117503	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		26.00000	19	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		132137.00000	134019	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8.00000	6	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.80500	7.83000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		56831.00000	58200	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		8666.00000	8191	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		85613.00000	87245	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		3001.00000	2790	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		67906.00000	69396	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		5812.00000	5459	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		70777.00000	72295	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		5232.00000	4907	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		73684.00000	75228	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		4701.00000	4401	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70300	7.73300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67908.00000	69469	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		13967.00000	13358	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78094.00000	79769	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		10565.00000	10069	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80724.00000	82424	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9827.00000	9357	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		76220.00000	78210	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1968.00000	1787	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94289.00000	96107	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6733.00000	6381	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.41000	7.43500		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		25106.00000	26715	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		16895.00000	15325	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		46142.00000	48455	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		7059.00000	6192	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		71385.00000	74172	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		2521.00000	2128	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		92941.00000	95936	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1006.00000	822	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		103856.00000	106912	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		631.00000	507	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		125585.00000	128709	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		253.00000	197	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		152171.00000	155333	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		68.00000	51	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		98390.00000	101419	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		790.00000	640	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11204.00000	12064	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35004.00000	32685	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3877.00000	4214	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		60876.00000	58034	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		997.00000	1089	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		92436.00000	89349	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		184.00000	201	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		127357.00000	124195	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		177970.00000	181144	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		18.00000	13	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.36500	7.38900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		111456.00000	113964	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		8704.00000	8163	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		130405.00000	133074	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		5527.00000	5146	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		140061.00000	142796	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		4351.00000	4036	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		159558.00000	162399	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2631.00000	2422	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		135222.00000	137925	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4909.00000	4562	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.32400	7.34800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		122599.00000	124982	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		15384.00000	14723	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		140241.00000	142771	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		11039.00000	10525	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		144734.00000	147297	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		10131.00000	9650	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		149254.00000	151849	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		9286.00000	8837	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		167537.00000	170243	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6479.00000	6141	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.72000	8.74900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2292.00000	2414	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		2282.00000	2113	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2036.00000	2147	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2527.00000	2348	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1188.00000	1261	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3690.00000	3473	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1797.00000	1899	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2791.00000	2602	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		510.00000	545	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5533.00000	5278	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		172.00000	185	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7726.00000	7448	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		42.00000	46	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10137.00000	9849	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12654.00000	12364	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15205.00000	14914	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		17772.00000	17481	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		20350.00000	20059	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		28143.00000	27852	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		25536.00000	25245	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		22938.00000	22647	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.55300	8.57900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4664.00000	4763	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3334.00000	3230	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5808.00000	5922	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2538.00000	2450	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5568.00000	5679	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2686.00000	2594	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6054.00000	6171	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2397.00000	2312	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7090.00000	7220	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1887.00000	1815	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.34100	8.36800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6365.00000	6437	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4279.00000	4204	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6992.00000	7069	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3818.00000	3748	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7319.00000	7398	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3601.00000	3533	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		7154.00000	7233	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3709.00000	3640	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7997.00000	8081	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3194.00000	3131	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.82400	7.85400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7858.00000	8497	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14101.00000	12943	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15777.00000	16809	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		7092.00000	6328	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26464.00000	27834	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		3118.00000	2692	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38943.00000	40537	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		1198.00000	997	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46901.00000	48577	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		640.00000	520	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41570.00000	43196	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		977.00000	806	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44224.00000	45877	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		793.00000	649	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52299.00000	54013	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		413.00000	330	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		65916.00000	67680	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		139.00000	107	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3275.00000	3585	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24719.00000	23232	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1092.00000	1206	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		38014.00000	36332	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		284.00000	315	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		52969.00000	51205	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		56.00000	63	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		68795.00000	67005	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		79465.00000	81250	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		44.00000	33	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.76400	7.79300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47166.00000	48452	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		6742.00000	6327	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56041.00000	57434	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		4542.00000	4233	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58338.00000	59755	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		4094.00000	3809	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60663.00000	62102	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3684.00000	3421	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70190.00000	71707	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		2365.00000	2180	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			7.71000	7.74000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53209.00000	54453	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		10744.00000	10267	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61344.00000	62679	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		8066.00000	7679	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63445.00000	64802	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		7487.00000	7121	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65571.00000	66948	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6942.00000	6596	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74296.00000	75747	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		5071.00000	4800	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.71200	7.74300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10459.00000	11542	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		9947.00000	8759	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22001.00000	23697	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		3427.00000	2852	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37067.00000	39148	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		842.00000	652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		53615.00000	55844	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		142.00000	101	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		60324.00000	62575	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		63.00000	43	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		56970.00000	59212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		95.00000	66	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		70344.00000	72609	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		63673.00000	65930	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		41.00000	27	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		86802.00000	89072	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3704.00000	4194	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		21679.00000	19899	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		916.00000	1062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37813.00000	35689	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		96390.00000	94120	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		16.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		76108.00000	73840	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		150.00000	177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		56416.00000	54172	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.65900	7.68900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		58548.00000	60500	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1989.00000	1768	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		70851.00000	72902	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		970.00000	849	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		73975.00000	76045	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		801.00000	698	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		77111.00000	79196	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		659.00000	572	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		89705.00000	91836	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		287.00000	245	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.61100	7.64100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63682.00000	65493	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4591.00000	4256	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		75057.00000	76975	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2843.00000	2615	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		77965.00000	79906	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2506.00000	2301	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		80894.00000	82855	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2204.00000	2019	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		92756.00000	94785	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1287.00000	1169	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.67300	7.69900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15936.00000	16919	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		11963.00000	10912	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28602.00000	30013	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		5447.00000	4824	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44025.00000	45748	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		2169.00000	1858	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		60851.00000	62752	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		760.00000	628	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		67746.00000	69688	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		490.00000	399	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		64294.00000	66217	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		612.00000	501	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		78118.00000	80101	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		247.00000	197	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		71204.00000	73162	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		392.00000	316	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		95289.00000	97304	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		80.00000	61	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7519.00000	8063	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		23222.00000	21732	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2874.00000	3107	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38762.00000	36961	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		865.00000	938	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		57461.00000	55501	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		35.00000	37	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		99681.00000	97651	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		200.00000	216	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		78044.00000	76027	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62400	7.64900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		69752.00000	71304	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		6563.00000	6177	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		81592.00000	83250	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		4314.00000	4033	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		84623.00000	86304	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3865.00000	3608	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		87676.00000	89379	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		3456.00000	3221	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100065.00000	101842	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2167.00000	2005	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.58000	7.60500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77063.00000	78523	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		11337.00000	10878	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88003.00000	89557	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		8361.00000	7994	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		90806.00000	92381	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7726.00000	7381	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		93632.00000	95228	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		7131.00000	6807	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		105136.00000	106806	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		5119.00000	4868	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.84700	7.87700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		11311.00000	12238	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		4935.00000	4301	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4887.00000	5400	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		11524.00000	10474	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20777.00000	22058	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		1602.00000	1321	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.78600	7.81600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12070.00000	12746	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		15432.00000	14581	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18751.00000	19652	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		9453.00000	8828	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27089.00000	28197	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		5331.00000	4912	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.73000	7.76100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17065.00000	17811	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		17610.00000	16819	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23738.00000	24658	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11986.00000	11369	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		31631.00000	32712	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7772.00000	7316	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.60400	7.62900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16642.00000	17818	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		7068.00000	6251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31097.00000	32745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		2143.00000	1797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		48271.00000	50166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		461.00000	362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		62632.00000	64599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		103.00000	76	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		69813.00000	71794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		45.00000	32	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		66227.00000	68202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		69.00000	50	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		76948.00000	78936	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18.00000	12	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		84020.00000	86012	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		7.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		73387.00000	75373	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		29.00000	20	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6896.00000	7517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		17244.00000	15871	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2069.00000	2291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		32896.00000	31124	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		425.00000	475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52305.00000	50362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		57.00000	64	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		73585.00000	71598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		101390.00000	103384	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		5.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		95793.00000	93799	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.55700	7.58200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71017.00000	72823	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1838.00000	1663	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		84278.00000	86162	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		913.00000	816	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		87622.00000	89521	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		759.00000	676	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		90972.00000	92883	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		628.00000	557	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		104365.00000	106311	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		282.00000	247	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			7.51600	7.54000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		75774.00000	77409	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		4069.00000	3816	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88232.00000	89951	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2487.00000	2316	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		91396.00000	93131	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2185.00000	2032	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		94573.00000	96324	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1916.00000	1779	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		107367.00000	109169	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1106.00000	1019	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.45900	247.13800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39955.00000	42443	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		4575.00000	3853	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00