

# Daily MTM Report

Daily summary for 27/12/2006

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			8.17000	8.15500			0.00	0.00
R157 On 15/09/2015 Bond			7.86000	7.85000			0.00	0.00
R186 On 21/12/2026 Bond			7.44000	7.43000			0.00	0.00
R194 On 28/02/2008 Bond			8.78500	8.77000			0.00	0.00
R201 On 21/12/2014 Bond			7.86000	7.85000			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.73500			0.00	0.00
R204 On 21/12/2018 Bond			7.70500	7.69500			0.00	0.00
R206 On 15/01/2014 Bond			7.89000	7.87500			0.00	0.00
R207 On 15/01/2020 Bond			7.63500	7.62500			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			107.32600	107.36100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15909.00000	15303	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		2299.00000	2043	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.30450	250.43600		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		204360.00000	203045	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			255.84900	255.99100		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		209912.00000	208491	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		2.00000	1	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.44350	261.58600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		210925.00000	209497	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		65.00000	62	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.80800	269.99300		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		52922.00000	50714	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		2992.00000	2634	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72700	8.71100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39900	8.38800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.82600	7.82300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.01800	9.02100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44100	8.42700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30200	8.28800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.24600	8.23400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.18500	8.17600		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	9.16800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.15100	9.15700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4039.00000	4024	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			9.19200	9.19100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4149.00000	4148	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		27.00000	24	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.12900	9.12300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4069.00000	4078	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		113.00000	107	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01500	9.04300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4279.00000	4209	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		234.00000	237	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.88100	8.86800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22863.00000	22749	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19529.00000	19387	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89500	8.89600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5786.00000	5359	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7683.00000	7275	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.80400	8.79700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8361.00000	8188	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16626.00000	16326	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69900	8.68500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11048.00000	10977	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21369.00000	21042	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.53300	8.51800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		287.00000	221	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29745.00000	29067	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47500	8.45800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2333.00000	2299	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34260.00000	33530	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41100	8.39300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4211.00000	4227	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38825.00000	38101	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.22300	8.21000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		5.00000	3	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		53131.00000	52224	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.17800	8.16400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		416.00000	403	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		56771.00000	55781	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			8.12900	8.11400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1211.00000	1221	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61094.00000	60052	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.14700	8.14600		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.50500	8.53300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.87900	8.91900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66200	8.68300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92500	8.94500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.13300	9.15100		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.50700	246.60400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35756.00000	34224	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		5516.00000	4954	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.17500	8.16000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		7903.00000	7227	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4925.00000	4747	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3850.00000	3312	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9168.00000	9127	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12316.00000	11616	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		2757.00000	2553	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20344.00000	19699	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1002.00000	854	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14837.00000	14147	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		2005.00000	1811	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13555.00000	12858	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2358.00000	2158	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27804.00000	27221	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		392.00000	305	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1476.00000	1153	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15165.00000	15339	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		473.00000	325	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22612.00000	22961	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		119.00000	69	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30785.00000	31232	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		23.00000	11	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39295.00000	39780	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		56725.00000	57222	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		3.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47961.00000	48456	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35555.00000	35015	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		145.00000	102	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			8.11500	8.10000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		18731.00000	18218	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6394.00000	6347	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25278.00000	24750	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3799.00000	3737	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22995.00000	22470	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4553.00000	4493	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24125.00000	23598	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4163.00000	4102	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30106.00000	29579	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2585.00000	2524	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.93400	7.91400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25197.00000	24649	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8348.00000	8381	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29116.00000	28549	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6590.00000	6604	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30137.00000	29567	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6197.00000	6208	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31174.00000	30600	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5823.00000	5830	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35471.00000	34886	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4498.00000	4493	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.85500	7.84500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15943.00000	14667	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		11802.00000	11280	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		20474.00000	19168	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		8847.00000	8295	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		33999.00000	32776	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		3900.00000	3432	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		43276.00000	42156	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		2258.00000	1893	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		49762.00000	48715	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		1533.00000	1239	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		53072.00000	52057	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		1256.00000	996	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		59781.00000	58827	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		833.00000	634	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120829.00000	120067	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		15.00000	7	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		56413.00000	55430	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		1025.00000	796	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		66571.00000	65669	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		544.00000	396	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		83683.00000	82863	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		186.00000	121	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10298.00000	9152	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		17491.00000	17100	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4356.00000	3572	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30725.00000	30695	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1477.00000	1080	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		47386.00000	47743	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		392.00000	246	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		66211.00000	66819	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		100708.00000	99927	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		61.00000	35	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		117503.00000	116739	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		19.00000	10	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		134019.00000	133262	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		6.00000	3	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.81400	7.80500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		58200.00000	57311	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		8191.00000	7966	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		87245.00000	86438	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2790.00000	2646	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		69396.00000	68535	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		5459.00000	5261	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		72295.00000	71442	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4907.00000	4718	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		75228.00000	74384	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		4401.00000	4221	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.71500	7.70300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		69469.00000	68502	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		13358.00000	13260	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		79769.00000	78796	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		10069.00000	9965	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		82424.00000	81452	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9357.00000	9253	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		78210.00000	77319	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1787.00000	1765	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		96107.00000	95140	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6381.00000	6283	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.42300	7.41000		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		26715.00000	24474	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		15325.00000	14738	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		48455.00000	46194	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		6192.00000	5586	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		74172.00000	72141	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		2128.00000	1751	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		95936.00000	94076	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		822.00000	617	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		106912.00000	105112	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		507.00000	363	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		128709.00000	126984	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		197.00000	127	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		155333.00000	153656	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		51.00000	28	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		101419.00000	99593	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		640.00000	469	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		12064.00000	10305	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		32685.00000	32580	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4214.00000	3227	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58034.00000	58701	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1089.00000	714	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		89349.00000	90628	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		201.00000	107	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		124195.00000	125755	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		181144.00000	179482	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		13.00000	6	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.37600	7.36500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		113964.00000	112302	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		8163.00000	7900	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		133074.00000	131458	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		5146.00000	4930	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		142796.00000	141205	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		4036.00000	3844	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		162399.00000	160856	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2422.00000	2278	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		137925.00000	136322	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4562.00000	4358	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.33500	7.32400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		124982.00000	123431	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14723.00000	14568	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		142771.00000	141225	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10525.00000	10376	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		147297.00000	145754	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9650.00000	9503	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		151849.00000	150309	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8837.00000	8693	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		170243.00000	168720	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6141.00000	6015	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.74800	8.72000		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2147.00000	1873	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.70	Put		2348.00000	2354	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2414.00000	2127	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2113.00000	2107	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1261.00000	1044	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3473.00000	3536	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1899.00000	1637	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2602.00000	2620	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		545.00000	411	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5278.00000	5425	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		185.00000	122	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7448.00000	7666	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		46.00000	25	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9849.00000	10110	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12364.00000	12639	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14914.00000	15194	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		17481.00000	17762	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		20059.00000	20340	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		27852.00000	28133	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		25245.00000	25526	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		22647.00000	22928	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.57500	8.55300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4763.00000	4592	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3230.00000	3231	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5922.00000	5742	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2450.00000	2441	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5679.00000	5500	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2594.00000	2587	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6171.00000	5990	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2312.00000	2302	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7220.00000	7034	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1815.00000	1800	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.36300	8.34100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6437.00000	6310	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4204.00000	4197	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7069.00000	6940	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3748.00000	3739	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7398.00000	7268	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3533.00000	3523	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		7233.00000	7103	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3640.00000	3630	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8081.00000	7948	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3131.00000	3118	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.83800	7.82400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8497.00000	7483	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12943.00000	12768	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		16809.00000	15631	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		6328.00000	5989	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27834.00000	26692	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		2692.00000	2388	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		40537.00000	39512	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		997.00000	810	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		48577.00000	47615	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		520.00000	397	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		43196.00000	42193	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		806.00000	642	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		45877.00000	44895	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		649.00000	506	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		54013.00000	53084	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		330.00000	240	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		67680.00000	66804	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		107.00000	69	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3585.00000	2903	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23232.00000	23389	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1206.00000	867	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36332.00000	36832	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		315.00000	193	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		51205.00000	51921	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		63.00000	31	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		67005.00000	67812	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		81250.00000	80397	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		33.00000	19	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.77600	7.76400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		48452.00000	47600	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		6327.00000	6180	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		57434.00000	56596	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		4233.00000	4100	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		59755.00000	58922	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3809.00000	3681	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		62102.00000	61274	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3421.00000	3298	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		71707.00000	70902	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		2180.00000	2080	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			7.72200	7.71000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		54453.00000	53690	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		10267.00000	10193	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		62679.00000	61911	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		7679.00000	7601	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64802.00000	64034	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		7121.00000	7043	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66948.00000	66180	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6596.00000	6518	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		75747.00000	74983	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4800.00000	4726	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.72600	7.71200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11542.00000	10354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		8759.00000	8598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		23697.00000	22431	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		2852.00000	2612	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		39148.00000	37999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		652.00000	530	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		55844.00000	54786	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		101.00000	69	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		62575.00000	61532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		43.00000	27	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		59212.00000	58162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		66.00000	43	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		72609.00000	71578	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		65930.00000	64893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		27.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		89072.00000	88045	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4194.00000	3412	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		19899.00000	20143	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1062.00000	740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35689.00000	36393	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		94120.00000	95145	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		19.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		73840.00000	74856	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		177.00000	99	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		54172.00000	55120	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.67100	7.65900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		60500.00000	59572	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1768.00000	1709	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		72902.00000	71991	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		849.00000	807	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		76045.00000	75137	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		698.00000	661	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		79196.00000	78293	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		572.00000	538	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		91836.00000	90947	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		245.00000	225	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.62200	7.61100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		65493.00000	64667	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4256.00000	4217	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76975.00000	76150	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2615.00000	2577	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79906.00000	79081	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2301.00000	2264	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82855.00000	82032	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2019.00000	1984	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		94785.00000	93969	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1169.00000	1140	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.68700	7.67300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		16919.00000	15441	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		10912.00000	10530	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		30013.00000	28494	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		4824.00000	4401	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		45748.00000	44359	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		1858.00000	1564	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		62752.00000	61505	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		628.00000	477	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		69688.00000	68483	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		399.00000	289	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		66217.00000	64992	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		501.00000	372	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		80101.00000	78941	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		197.00000	132	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		73162.00000	71974	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		316.00000	224	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		97304.00000	96183	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		61.00000	36	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8063.00000	6892	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		21732.00000	21657	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3107.00000	2407	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36961.00000	37357	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		938.00000	634	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		55501.00000	56293	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		37.00000	17	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		97651.00000	98726	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		216.00000	122	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		76027.00000	77029	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.63600	7.62400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		71304.00000	70194	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		6177.00000	5998	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		83250.00000	82166	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		4033.00000	3880	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		86304.00000	85227	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3608.00000	3462	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		89379.00000	88310	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		3221.00000	3083	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		101842.00000	100803	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2005.00000	1898	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.59200	7.58000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		78523.00000	77502	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		10878.00000	10779	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		89557.00000	88536	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7994.00000	7895	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		92381.00000	91361	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7381.00000	7283	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		95228.00000	94209	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6807.00000	6710	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		106806.00000	105795	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4868.00000	4780	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.86700	7.84700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		5400.00000	4537	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		10474.00000	10653	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		12238.00000	11109	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		4301.00000	4213	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		22058.00000	20895	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		1321.00000	1200	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.80400	7.78600		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12746.00000	12046	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14581.00000	14798	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		19652.00000	18831	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8828.00000	8922	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		28197.00000	27298	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4912.00000	4930	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.74800	7.73000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17811.00000	17157	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		16819.00000	17058	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		24658.00000	23913	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11369.00000	11518	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		32712.00000	31900	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7316.00000	7396	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.61700	7.60400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7517.00000	6457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		15871.00000	15849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		17818.00000	16487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		6251.00000	5958	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		32745.00000	31476	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		1797.00000	1566	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50166.00000	49040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		362.00000	274	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		64599.00000	63534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		76.00000	49	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		71794.00000	70743	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		32.00000	19	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		68202.00000	67145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		50.00000	31	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		78936.00000	77892	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		12.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		86012.00000	84972	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		5.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		75373.00000	74326	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		20.00000	11	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2291.00000	1738	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		31124.00000	31608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		475.00000	299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50362.00000	51224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		64.00000	31	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71598.00000	72603	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		103384.00000	102346	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	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		93799.00000	94833	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.57000	7.55700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		72823.00000	71732	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1663.00000	1603	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		86162.00000	85088	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		816.00000	774	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		89521.00000	88452	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		676.00000	638	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		92883.00000	91818	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		557.00000	524	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		106311.00000	105260	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		247.00000	227	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			7.52800	7.51600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		77409.00000	76429	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3816.00000	3781	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		89951.00000	88972	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2316.00000	2282	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		93131.00000	92153	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2032.00000	1999	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		96324.00000	95347	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1779.00000	1747	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		109169.00000	108199	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1019.00000	994	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.33100	247.45900		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		42443.00000	40722	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		3853.00000	3412	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>