



# Daily MTM Report

Daily summary for 06/12/2006

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			8.30000	8.29000			0.00	0.00
R157 On 15/09/2015 Bond			7.94000	7.96000			0.00	0.00
R186 On 21/12/2026 Bond			7.50500	7.53000			0.00	0.00
R194 On 28/02/2008 Bond			8.89000	8.88000			0.00	0.00
R201 On 21/12/2014 Bond			7.95000	7.97000			0.00	0.00
R203 On 15/09/2017 Bond			7.81000	7.83000			0.00	0.00
R204 On 21/12/2018 Bond			7.78000	7.80000			0.00	0.00
R206 On 15/01/2014 Bond			7.98000	8.00000			0.00	0.00
R207 On 15/01/2020 Bond			7.71000	7.73000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

CRD1 On 01/02/2007 Index Future			106.82100	106.85600		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13422.00000	13124	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4862.00000	4914	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.24400	249.26400		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		192640.00000	192440	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			254.89550	254.92150		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		199224.00000	198963	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		9.00000	8	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.51500	260.54000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		200541.00000	200290	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		141.00000	140	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.83200	272.90600		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		80723.00000	79971	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1663.00000	1651	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.84200	8.83000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40400	8.40100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81400	7.80700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.13000	9.11700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42200	8.41200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.27500	8.27500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17300	8.17800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.12200	8.12800		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			8.97500	8.97500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.19800	9.18700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4113.00000	4139	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1.00000	1	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.33200	9.30700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4431.00000	4490	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		28.00000	26	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.29400	9.28500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4447.00000	4467	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		98.00000	95	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.27500	9.24600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4764.00000	4831	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		190.00000	181	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.05100	9.06800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23550.00000	23505	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19721.00000	19714	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.08100	9.06900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8589.00000	8634	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7335.00000	7163	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.99700	8.98500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10506.00000	10559	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15333.00000	15167	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.88600	8.87400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13032.00000	13092	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19886.00000	19727	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.61400	8.60400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		951.00000	961	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		26871.00000	26472	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.55100	8.54200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3385.00000	3425	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31838.00000	31508	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.47700	8.46900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5273.00000	5319	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36723.00000	36440	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.21500	8.21400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		32.00000	30	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		52757.00000	52675	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.16000	8.16100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		574.00000	562	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		56996.00000	57038	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			8.09900	8.10000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1359.00000	1343	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62061.00000	62103	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.09600	8.10400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.48300	8.49800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.88300	8.89900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67000	8.67400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.93600	8.93200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.14900	9.13700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.43000	245.50400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		30560.00000	29919	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11320.00000	11419	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.30000	8.29000		4.15	18.00	44.00
R153 On 01/02/2007 Bond Future	8.25	Call		6841.00000	6621	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8161.00000	8271	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3476.00000	3323	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13091.00000	13268	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10562.00000	10297	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5300.00000	5366	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17574.00000	17266	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2530.00000	2552	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12728.00000	12446	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4193.00000	4241	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11623.00000	11349	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4723.00000	4779	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24398.00000	24073	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1283.00000	1288	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1460.00000	1372	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		19447.00000	19689	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		551.00000	508	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26988.00000	27274	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		175.00000	158	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		35139.00000	35451	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		46.00000	41	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43616.00000	43940	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		61024.00000	61354	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		10.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		52266.00000	52594	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31742.00000	31410	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		630.00000	628	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			8.26000	8.25000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		16451.00000	16225	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8760.00000	8843	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22397.00000	22141	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5564.00000	5618	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20310.00000	20063	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6514.00000	6576	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21341.00000	21090	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6025.00000	6083	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26856.00000	26585	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3981.00000	4019	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.09300	8.07400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22715.00000	22340	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10498.00000	10673	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26356.00000	25954	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8462.00000	8609	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27309.00000	26901	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8002.00000	8142	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28279.00000	27864	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7560.00000	7694	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32316.00000	31878	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5975.00000	6086	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.94000	7.95000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14529.00000	14742	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		18279.00000	17743	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18413.00000	18680	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14677.00000	14195	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30156.00000	30563	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7948.00000	7606	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		38437.00000	38921	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		5310.00000	5045	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		44337.00000	44867	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3998.00000	3779	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		47381.00000	47933	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3457.00000	3259	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		53621.00000	54210	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2564.00000	2405	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		113067.00000	113800	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		144.00000	128	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		50478.00000	51049	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2981.00000	2803	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		60019.00000	60640	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1883.00000	1756	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		76473.00000	77152	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		868.00000	798	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9689.00000	9830	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24773.00000	24165	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4538.00000	4593	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38798.00000	38104	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1812.00000	1826	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55612.00000	54876	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		608.00000	608	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74318.00000	73569	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		93143.00000	93856	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		387.00000	351	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		109763.00000	110494	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		170.00000	152	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		126196.00000	126936	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		73.00000	65	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.91500	7.92500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		52769.00000	53231	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11577.00000	11307	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		80138.00000	80729	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4499.00000	4359	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		63224.00000	63743	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8103.00000	7891	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		65951.00000	66483	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7380.00000	7180	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		68718.00000	69263	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6708.00000	6522	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.79900	7.81800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64458.00000	65374	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16641.00000	16192	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74234.00000	75225	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12828.00000	12454	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76764.00000	77773	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11991.00000	11635	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70965.00000	72171	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2837.00000	2678	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89865.00000	90956	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8434.00000	8159	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.48000	7.50400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		24044.00000	25392	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		24547.00000	22874	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		42793.00000	44738	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		12424.00000	11347	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		65812.00000	68227	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		5661.00000	5055	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		86056.00000	88726	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2835.00000	2485	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		96511.00000	99269	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		2000.00000	1737	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		117629.00000	120502	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1011.00000	863	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		143771.00000	146729	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		382.00000	319	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		91252.00000	93970	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2366.00000	2063	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11675.00000	12439	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		44189.00000	41932	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4692.00000	5037	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		70405.00000	67729	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1519.00000	1640	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		101672.00000	98772	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		387.00000	419	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		136274.00000	133285	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169382.00000	172377	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		145.00000	118	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.43900	7.46300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105252.00000	107624	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		11836.00000	11191	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123416.00000	125961	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		7875.00000	7402	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132730.00000	135347	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		6355.00000	5955	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		151644.00000	154381	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4053.00000	3774	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		128058.00000	130639	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		7081.00000	6645	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.39800	7.42200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116566.00000	118842	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		18673.00000	17936	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		133585.00000	136012	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		13704.00000	13119	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137933.00000	140394	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		12651.00000	12100	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142312.00000	144807	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		11665.00000	11148	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160080.00000	162694	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8344.00000	7946	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.86400	8.85400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2197.00000	2130	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		3239.00000	3273	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1969.00000	1906	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3513.00000	3550	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1205.00000	1156	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4759.00000	4811	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1755.00000	1696	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3801.00000	3842	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		568.00000	538	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6644.00000	6714	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		222.00000	206	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8828.00000	8913	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		68.00000	62	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11215.00000	11309	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		21.00000	19	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13717.00000	13815	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16261.00000	16360	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18825.00000	18925	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		21403.00000	21503	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		29195.00000	29295	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		26588.00000	26688	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		23990.00000	24090	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.77900	8.76300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4142.00000	4067	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4243.00000	4292	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5172.00000	5087	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3334.00000	3373	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4955.00000	4872	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3504.00000	3545	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5394.00000	5308	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3169.00000	3207	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6338.00000	6246	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2566.00000	2598	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.64800	8.60600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5839.00000	5708	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5054.00000	5152	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6423.00000	6284	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4549.00000	4640	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6727.00000	6585	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4310.00000	4397	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		6574.00000	6434	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4428.00000	4517	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7360.00000	7212	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3858.00000	3938	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.91900	7.93800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14687.00000	15209	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11010.00000	10402	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7703.00000	8021	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18954.00000	18142	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24182.00000	24907	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5845.00000	5439	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35570.00000	36458	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2834.00000	2592	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		43024.00000	43985	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1772.00000	1603	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38016.00000	38930	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2430.00000	2215	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		40502.00000	41441	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2078.00000	1887	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		48155.00000	49155	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1277.00000	1147	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		61338.00000	62401	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		569.00000	502	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3568.00000	3727	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30019.00000	29048	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1403.00000	1467	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		43333.00000	42268	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		461.00000	482	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		58154.00000	57045	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		125.00000	130	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		73871.00000	72746	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		74658.00000	75755	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		245.00000	212	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.86800	7.88700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43935.00000	44700	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9003.00000	8661	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52333.00000	53174	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6325.00000	6059	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		54518.00000	55377	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5766.00000	5517	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		56735.00000	57610	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5247.00000	5015	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65870.00000	66805	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3536.00000	3364	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			7.81700	7.83500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50033.00000	50720	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12998.00000	12659	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57808.00000	58552	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9960.00000	9678	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59823.00000	60581	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9294.00000	9026	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		61865.00000	62635	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8665.00000	8409	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		70271.00000	71091	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6476.00000	6270	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.78200	7.80200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10163.00000	10737	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		13955.00000	13072	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20338.00000	21265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6067.00000	5538	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		34015.00000	35227	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2093.00000	1849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		49728.00000	51100	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		559.00000	475	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		56263.00000	57669	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		306.00000	255	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		52987.00000	54377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		416.00000	350	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		66138.00000	67572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		114.00000	92	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		59551.00000	60968	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		222.00000	184	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		82515.00000	83967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		17.00000	13	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4060.00000	4331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26339.00000	25154	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1247.00000	1340	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		42447.00000	41084	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		100698.00000	99243	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		47.00000	51	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		80443.00000	78990	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		285.00000	307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		60854.00000	59420	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.73600	7.75600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		54732.00000	55963	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3005.00000	2797	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		66638.00000	67952	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		1589.00000	1465	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		69683.00000	71014	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1342.00000	1233	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		72748.00000	74093	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1128.00000	1034	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		85127.00000	86516	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		541.00000	490	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.68800	7.70700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60236.00000	61325	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5848.00000	5585	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		71262.00000	72427	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3751.00000	3565	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		74094.00000	75276	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3338.00000	3168	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		76951.00000	78147	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2964.00000	2810	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		88568.00000	89816	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1801.00000	1698	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.75300	7.77300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15363.00000	15995	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17148.00000	16229	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26660.00000	27582	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		9264.00000	8633	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		40673.00000	41841	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4576.00000	4191	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		56406.00000	57748	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2075.00000	1864	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		62991.00000	64381	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1493.00000	1332	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		59686.00000	61053	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1762.00000	1577	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		73008.00000	74454	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		897.00000	790	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		66316.00000	67727	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1263.00000	1121	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89838.00000	91338	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		387.00000	335	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7850.00000	8212	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29312.00000	28122	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3432.00000	3602	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		45079.00000	43697	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1261.00000	1325	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63616.00000	62128	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		95.00000	99	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		105500.00000	103952	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		383.00000	402	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83986.00000	82453	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.71000	7.73000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65774.00000	66932	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8834.00000	8454	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77093.00000	78343	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6062.00000	5775	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		80004.00000	81275	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5495.00000	5227	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		82943.00000	84233	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4971.00000	4724	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94924.00000	96283	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3275.00000	3096	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.66800	7.68700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73163.00000	74207	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13703.00000	13299	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83695.00000	84813	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10317.00000	9988	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86401.00000	87537	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9586.00000	9274	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89133.00000	90285	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8897.00000	8603	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		100288.00000	101502	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6535.00000	6302	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.94600	7.96500		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9969.00000	10428	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		8160.00000	7635	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4571.00000	4818	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15774.00000	15037	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18109.00000	18788	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3501.00000	3196	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.89500	7.91500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16600.00000	17119	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		12319.00000	11826	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10644.00000	11022	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		19023.00000	18390	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24174.00000	24831	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7433.00000	7078	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.84200	7.86100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15291.00000	15689	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20774.00000	20236	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21402.00000	21903	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		14589.00000	14153	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		28726.00000	29327	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9805.00000	9470	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.68300	7.70200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		15113.00000	15844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		11330.00000	10559	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27736.00000	28814	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		4573.00000	4148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		43481.00000	44805	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1462.00000	1283	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		57227.00000	58657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		490.00000	416	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		64243.00000	65702	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		266.00000	222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		60730.00000	62176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		363.00000	306	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		71277.00000	72755	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		138.00000	114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78291.00000	79781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		69.00000	56	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		67761.00000	69230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		193.00000	160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6733.00000	7121	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		22871.00000	21757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2354.00000	2508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38972.00000	37623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		624.00000	667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58296.00000	56837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		122.00000	130	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		79441.00000	77947	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95609.00000	97109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		17.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		101596.00000	100094	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.64200	7.66200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		65798.00000	67168	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2925.00000	2724	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		78636.00000	80086	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1578.00000	1456	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		81898.00000	83362	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1340.00000	1233	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		85172.00000	86651	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1134.00000	1041	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		98337.00000	99857	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		561.00000	510	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			7.60200	7.62100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70798.00000	72029	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5431.00000	5180	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82860.00000	84166	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3451.00000	3275	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85937.00000	87259	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3064.00000	2905	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		89034.00000	90371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2715.00000	2570	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101561.00000	102947	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1637.00000	1541	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.20800	246.22600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35356.00000	35082	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		9096.00000	9002	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>18.00</b>	<b>1,814.00</b>
<b>Grand Total:</b>							<b>18.00</b>	<b>1,814.00</b>