

Daily MTM Report

Daily summary for 14/12/2006

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			8.29000	8.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.99500	7.99000			0.00	0.00
R186 On 21/12/2026 Bond			7.57000	7.56500			0.00	0.00
R194 On 28/02/2008 Bond			8.88000	8.87000			0.00	0.00
R201 On 21/12/2014 Bond			8.00000	8.00000			0.00	0.00
R203 On 15/09/2017 Bond			7.88500	7.87000			0.00	0.00
R204 On 21/12/2018 Bond			7.84500	7.83500			0.00	0.00
R206 On 15/01/2014 Bond			8.00500	8.03000			0.00	0.00
R207 On 15/01/2020 Bond			7.74000	7.76000			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			106.86000	106.81100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12568.00000	12823	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4458.00000	4223	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.05100	248.87400		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		188740.00000	190510	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			254.58650	254.40700		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		194078.00000	195872	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		8.00000	7	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.14550	259.96200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		194771.00000	196593	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		151.00000	138	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.23400	272.80800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		79323.00000	55925	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1243.00000	3585	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82800	8.81200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51600	8.49700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.92500	7.91000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05500	9.05300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.51500	8.49100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.40800	8.39100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.30900	8.29400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.25800	8.24300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			9.17600		9.17500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.20200		9.20000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call			4144.00000	4149	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			9.23700		9.23700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			4262.00000	4262	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			29.00000	29	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.17500		9.17000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4183.00000	4193	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			112.00000	110	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11200		9.10700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4435.00000	4445	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			223.00000	221	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.89300		8.89500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			23128.00000	23100	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			19725.00000	19703	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.96500		8.95700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			7000.00000	6996	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			7785.00000	7635	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.89000		8.87400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			9311.00000	9387	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			16167.00000	15951	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.80500		8.78300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			12068.00000	12199	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			20593.00000	20321	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.65000		8.62400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			780.00000	846	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			25917.00000	24926	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.59400		8.56800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			3337.00000	3510	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			30764.00000	29876	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.53400		8.50800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			5408.00000	5624	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			35301.00000	34451	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.34400		8.32600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			54.00000	60	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			45156.00000	43920	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.29600		8.27900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			892.00000	953	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			49247.00000	48126	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			8.24600	8.22700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1979.00000	2097	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		53949.00000	52742	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.16400	8.16700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.59300	8.60000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.99900	9.00700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.72200	8.72600		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.97900	8.98400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.18200	9.18800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.43500	245.31500		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		28033.00000	28655	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		10683.00000	10105	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.27000	8.27000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6624.00000	6554	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7285.00000	7215	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3220.00000	3161	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12176.00000	12117	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10450.00000	10383	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4529.00000	4461	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17692.00000	17641	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1988.00000	1937	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12687.00000	12623	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3493.00000	3429	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11545.00000	11479	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3986.00000	3920	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24701.00000	24668	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		927.00000	893	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1261.00000	1223	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18589.00000	18550	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		432.00000	413	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26209.00000	26189	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		121.00000	113	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34425.00000	34417	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		27.00000	25	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		42937.00000	42935	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		60363.00000	60363	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5.00000	4	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51601.00000	51600	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32186.00000	32166	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		414.00000	394	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			8.23000	8.23000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16506.00000	16466	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8197.00000	8157	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22560.00000	22524	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5109.00000	5074	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20436.00000	20398	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6022.00000	5984	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21485.00000	21449	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5551.00000	5515	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27095.00000	27064	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3602.00000	3572	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.05100	8.02500		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23361.00000	22849	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9728.00000	9968	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27091.00000	26541	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7782.00000	7983	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28067.00000	27508	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7344.00000	7536	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29059.00000	28491	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6925.00000	7108	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33184.00000	32583	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5427.00000	5577	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.96700	7.98000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16045.00000	16403	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14552.00000	13939	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12347.00000	12631	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		18340.00000	17652	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27531.00000	28081	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7566.00000	7145	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		35777.00000	36431	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4894.00000	4576	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		41689.00000	42405	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3594.00000	3338	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		44748.00000	45490	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3066.00000	2838	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51024.00000	51815	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2210.00000	2031	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		110769.00000	111727	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		89.00000	76	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		47861.00000	48630	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2608.00000	2404	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57466.00000	58299	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1574.00000	1435	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		74029.00000	74930	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		666.00000	596	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7862.00000	8047	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25189.00000	24403	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3346.00000	3418	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		39850.00000	38950	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1180.00000	1198	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		57222.00000	56270	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		338.00000	341	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		76292.00000	75322	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		90783.00000	91721	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		270.00000	237	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		107457.00000	108413	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		108.00000	92	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		123921.00000	124886	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		42.00000	35	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.96000	7.95500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50540.00000	50195	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11540.00000	11560	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		77829.00000	77461	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4383.00000	4379	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60942.00000	60584	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8014.00000	8020	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		63661.00000	63300	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7281.00000	7286	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66421.00000	66058	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6604.00000	6606	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.93500	7.84200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62710.00000	57998	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16616.00000	18550	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		72448.00000	67390	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12765.00000	14354	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74971.00000	69833	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11921.00000	13430	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		69251.00000	63359	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2846.00000	3600	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		88050.00000	82547	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8341.00000	9484	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54700	7.54200		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		19982.00000	19464	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25247.00000	25354	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		37934.00000	37301	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		12326.00000	12318	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		60696.00000	60026	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		5307.00000	5262	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		80962.00000	80295	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2504.00000	2461	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		91456.00000	90794	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1707.00000	1670	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		112658.00000	112007	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		801.00000	776	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138899.00000	138262	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		272.00000	260	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		86178.00000	85514	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2054.00000	2015	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8838.00000	8491	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		46114.00000	46391	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3121.00000	2942	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		73596.00000	74041	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		853.00000	784	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		105768.00000	106323	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		175.00000	156	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		140824.00000	141430	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		164567.00000	163937	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		92.00000	86	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.50300	7.49700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100966.00000	100253	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		11806.00000	11843	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		119068.00000	118335	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		7782.00000	7799	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		128366.00000	127627	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		6248.00000	6258	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		147272.00000	146524	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3938.00000	3939	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		123700.00000	122964	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6979.00000	6993	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.46200	7.45600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		112556.00000	111888	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		18913.00000	18992	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129468.00000	128775	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		13837.00000	13893	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		133794.00000	133097	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		12762.00000	12812	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		138154.00000	137452	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		11758.00000	11803	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		155863.00000	155145	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8377.00000	8406	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.84000	8.82800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2123.00000	2044	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		2905.00000	2946	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1890.00000	1816	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3174.00000	3220	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1121.00000	1065	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4415.00000	4479	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1674.00000	1604	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3459.00000	3510	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		499.00000	466	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6314.00000	6401	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		179.00000	163	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8525.00000	8630	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		49.00000	43	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10935.00000	11050	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		13.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13449.00000	13567	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		3.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15998.00000	16118	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18564.00000	18684	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		21142.00000	21262	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		28935.00000	29055	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		26328.00000	26448	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		23730.00000	23850	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.67900	8.66400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4423.00000	4347	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3755.00000	3795	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5512.00000	5428	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2904.00000	2937	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5283.00000	5201	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3063.00000	3097	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5747.00000	5661	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2752.00000	2783	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6740.00000	6648	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2198.00000	2223	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.46300	8.44100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6234.00000	6156	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4547.00000	4590	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6847.00000	6766	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4072.00000	4111	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7166.00000	7083	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3848.00000	3885	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		7006.00000	6923	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3959.00000	3997	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7829.00000	7743	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3426.00000	3459	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.97200	7.97100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12719.00000	12569	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11002.00000	10911	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6195.00000	6071	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19406.00000	19340	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		21984.00000	21837	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5605.00000	5518	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33340.00000	33215	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2563.00000	2497	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40827.00000	40718	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1534.00000	1484	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35794.00000	35675	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2168.00000	2108	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38292.00000	38177	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1827.00000	1772	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45990.00000	45890	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1071.00000	1030	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		59246.00000	59165	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		437.00000	414	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2598.00000	2515	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		31009.00000	30985	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		897.00000	854	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		44787.00000	44803	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		250.00000	233	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		59903.00000	59945	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		56.00000	51	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75761.00000	75815	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		72624.00000	72554	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		171.00000	159	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.91300	7.91300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42315.00000	42252	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8896.00000	8832	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50690.00000	50636	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6195.00000	6141	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52874.00000	52822	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5634.00000	5582	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55090.00000	55040	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5114.00000	5065	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64230.00000	64190	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3408.00000	3369	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			7.86000	7.86000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48615.00000	48564	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13003.00000	12952	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56355.00000	56309	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9930.00000	9884	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58364.00000	58319	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9258.00000	9213	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60399.00000	60356	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8622.00000	8579	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68789.00000	68752	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6417.00000	6380	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.86100	7.84500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7976.00000	7407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14889.00000	15479	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		17460.00000	16599	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6310.00000	6607	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		30854.00000	29802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2054.00000	2160	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46545.00000	45412	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		497.00000	523	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		53094.00000	51949	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		258.00000	271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		49810.00000	48670	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		361.00000	379	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		62990.00000	61836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		88.00000	91	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		56389.00000	55240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		182.00000	191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		79387.00000	78229	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2787.00000	2506	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28187.00000	29065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		711.00000	613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		45033.00000	46094	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		103816.00000	104974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		16.00000	12	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83533.00000	84688	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		127.00000	104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63818.00000	64953	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.80900	7.79300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		52148.00000	51121	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3077.00000	3195	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		64000.00000	62920	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		1607.00000	1673	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		67038.00000	65948	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1352.00000	1408	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		70096.00000	68998	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1132.00000	1180	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		82463.00000	81341	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		533.00000	556	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.76100	7.74400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57810.00000	56793	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6045.00000	6231	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68753.00000	67678	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3865.00000	3992	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		71569.00000	70481	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3437.00000	3551	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		74411.00000	73312	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3048.00000	3152	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		85987.00000	84850	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1843.00000	1910	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.82100	7.81100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12812.00000	12313	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17538.00000	17810	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		23623.00000	22977	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		9166.00000	9292	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		37461.00000	36729	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4303.00000	4344	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		53213.00000	52446	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1822.00000	1826	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		59828.00000	59054	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1270.00000	1269	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		56507.00000	55736	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1524.00000	1524	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		69895.00000	69118	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		724.00000	719	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		63169.00000	62394	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1056.00000	1053	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86795.00000	86018	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		284.00000	279	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6015.00000	5689	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30416.00000	30862	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2346.00000	2173	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		46933.00000	47532	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		744.00000	671	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		66039.00000	66739	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		37.00000	32	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		108383.00000	109149	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		188.00000	165	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		86731.00000	87480	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.77300	7.76200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63252.00000	62513	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8766.00000	8869	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		74537.00000	73765	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5962.00000	6031	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		77445.00000	76665	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5390.00000	5452	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		80381.00000	79595	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4864.00000	4920	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		92363.00000	91556	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3168.00000	3203	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.73000	7.71900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70836.00000	70145	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13806.00000	13950	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		81309.00000	80585	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10362.00000	10473	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		84003.00000	83272	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9619.00000	9722	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		86725.00000	85987	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8920.00000	9016	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		97847.00000	97085	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6526.00000	6597	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.97400	7.99900		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8408.00000	8992	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		8356.00000	7649	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3494.00000	3788	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		16454.00000	15457	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		16283.00000	17178	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3432.00000	3035	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.91400	7.94000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15520.00000	16191	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		12500.00000	11859	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9750.00000	10234	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		19390.00000	18562	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		22963.00000	23818	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7484.00000	7026	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.85800	7.88600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20412.00000	21154	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		14828.00000	14193	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14435.00000	15023	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		21148.00000	20359	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		27630.00000	28521	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9939.00000	9453	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.71600	7.73500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12778.00000	13452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		11598.00000	10775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		25024.00000	26076	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		4463.00000	4018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		40729.00000	42049	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1312.00000	1135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		54534.00000	55964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		399.00000	332	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		61579.00000	63038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		204.00000	166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		58052.00000	59499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		287.00000	237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		68635.00000	70112	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		100.00000	79	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		75666.00000	77153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		46.00000	36	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		65109.00000	66578	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		144.00000	116	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5138.00000	5459	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		23879.00000	22703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1549.00000	1656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40769.00000	39379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		336.00000	360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		60610.00000	59137	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		51.00000	54	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		81972.00000	80478	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93002.00000	94498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5.00000	4	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		104186.00000	102689	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.67000	7.69000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		63569.00000	64931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2890.00000	2686	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		76399.00000	77843	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1534.00000	1412	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		79661.00000	81121	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1297.00000	1190	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		82937.00000	84411	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1092.00000	1000	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		96111.00000	97628	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		529.00000	479	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			7.62700	7.64800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		68750.00000	70104	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5484.00000	5204	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		80773.00000	82212	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3465.00000	3270	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		83845.00000	85301	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3072.00000	2895	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		86936.00000	88409	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2718.00000	2557	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		99450.00000	100979	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1627.00000	1522	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.09800	245.92700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		32038.00000	33090	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		8768.00000	8110	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00