



Daily MTM Report

Daily summary for 18/12/2006

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			8.27500	8.26000			0.00	0.00
R157 On 15/09/2015 Bond			7.96000	7.95000			0.00	0.00
R186 On 21/12/2026 Bond			7.54000	7.52500			0.00	0.00
R194 On 28/02/2008 Bond			8.88000	8.86000			0.00	0.00
R201 On 21/12/2014 Bond			7.97000	7.95500			0.00	0.00
R203 On 15/09/2017 Bond			7.84500	7.83500			0.00	0.00
R204 On 21/12/2018 Bond			7.80500	7.80000			0.00	0.00
R206 On 15/01/2014 Bond			7.99000	7.98000			0.00	0.00
R207 On 15/01/2020 Bond			7.73000	7.72000			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			106.93400	106.94400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13324.00000	13039	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		3884.00000	3699	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.21350	249.26150		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		192615.00000	192135	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			254.74950	254.80000		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		198006.00000	197500	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		6.00000	5	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.31350	260.36450		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		198769.00000	198254	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		124.00000	119	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.16000	270.19200		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		55451.00000	54833	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3531.00000	3233	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82400	8.81700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.50200	8.48900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90700	7.91100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05900	9.06200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50200	8.48700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38800	8.37800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.30000	8.29200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.25400	8.24700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			9.17600	9.17600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.20200	9.21000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4168.00000	4148	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			9.24700	9.24800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4287.00000	4283	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		27.00000	26	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.18300	9.18300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4210.00000	4207	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		108.00000	105	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.10500	9.12000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4462.00000	4425	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		217.00000	218	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92600	8.92300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23112.00000	23038	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19642.00000	19563	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.96900	8.97300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6991.00000	6726	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7485.00000	7293	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.89100	8.89100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9352.00000	9221	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15897.00000	15766	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.80200	8.79900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12121.00000	12041	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20352.00000	20218	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.64000	8.62800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		734.00000	684	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25705.00000	25169	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.58600	8.57200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3307.00000	3321	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30568.00000	30014	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.52600	8.51200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5392.00000	5441	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35119.00000	34596	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.32100	8.30900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		38.00000	33	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		46291.00000	45459	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27300	8.26100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		791.00000	799	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		50372.00000	49547	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			8.22300	8.21100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1843.00000	1876	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54912.00000	54107	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.15500	8.16000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.56300	8.58500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.96000	8.98900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70300	8.71700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.96200	8.97500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16700	9.17800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.59300	245.61000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		29664.00000	29044	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		9364.00000	8914	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.28000	8.26000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6646.00000	6109	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6976.00000	7099	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3201.00000	2825	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11826.00000	12111	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10526.00000	9896	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4274.00000	4305	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17859.00000	17168	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1825.00000	1794	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12793.00000	12134	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3268.00000	3270	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11635.00000	10990	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3746.00000	3761	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24933.00000	24235	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		828.00000	791	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1233.00000	1027	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18231.00000	18684	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		413.00000	320	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		25859.00000	26427	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		112.00000	79	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34085.00000	34713	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		24.00000	16	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		42604.00000	43255	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		1.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		60033.00000	60693	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4.00000	2	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51270.00000	51928	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32461.00000	31773	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		359.00000	331	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			8.22000	8.23000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16425.00000	16493	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8116.00000	7875	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22489.00000	22608	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5038.00000	4848	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20361.00000	20462	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5947.00000	5739	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21412.00000	21523	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5478.00000	5280	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27034.00000	27188	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3541.00000	3385	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.04300	8.02300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23334.00000	22868	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9644.00000	9756	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27072.00000	26581	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7705.00000	7791	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28050.00000	27553	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7269.00000	7350	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29044.00000	28541	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6851.00000	6927	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33176.00000	32654	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5361.00000	5418	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.96000	7.95000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13061.00000	12248	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		16811.00000	16746	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16932.00000	16053	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13196.00000	13066	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		28858.00000	27907	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		6650.00000	6448	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		37339.00000	36395	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4212.00000	4016	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		43386.00000	42459	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3048.00000	2869	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		46505.00000	45589	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		2580.00000	2413	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		52887.00000	51995	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		1831.00000	1687	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		112986.00000	112224	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		64.00000	49	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		49674.00000	48770	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2177.00000	2021	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		59418.00000	58551	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1283.00000	1163	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		76127.00000	75310	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		522.00000	453	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8341.00000	7662	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23425.00000	23495	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3545.00000	3117	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		37805.00000	38125	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1240.00000	1028	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55040.00000	55576	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		350.00000	269	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74060.00000	74728	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		92959.00000	92176	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		203.00000	168	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		109670.00000	108905	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		77.00000	61	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		126151.00000	125395	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		29.00000	21	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.92000	7.96000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50115.00000	52029	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11480.00000	10471	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		77410.00000	79833	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4329.00000	3828	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60515.00000	62656	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7951.00000	7169	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		63234.00000	65427	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7220.00000	6490	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		65996.00000	68239	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6543.00000	5863	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.81400	7.80200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64641.00000	63823	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		15674.00000	15719	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74539.00000	73697	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		11983.00000	12004	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77100.00000	76253	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11177.00000	11193	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		71793.00000	70952	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2515.00000	2536	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		90351.00000	89486	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		7770.00000	7767	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.51800	7.50200		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		21978.00000	20275	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		22230.00000	22535	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		41020.00000	38974	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		10399.00000	10361	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		64662.00000	62522	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		4260.00000	4128	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		85396.00000	83273	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1925.00000	1810	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		96047.00000	93942	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1284.00000	1188	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		117449.00000	115377	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		580.00000	517	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		143826.00000	141788	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		186.00000	157	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		90699.00000	88585	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1561.00000	1456	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9843.00000	8689	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42106.00000	42960	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3502.00000	2905	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		68964.00000	70376	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		957.00000	731	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		100858.00000	102641	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		195.00000	134	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		135830.00000	137778	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169548.00000	167527	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		59.00000	47	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.47300	7.45700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		104858.00000	102898	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		10689.00000	10736	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123262.00000	121262	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		6967.00000	6974	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132688.00000	130675	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5560.00000	5555	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		151805.00000	149780	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3462.00000	3443	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127960.00000	125953	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6230.00000	6230	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.43300	7.41700		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116186.00000	114350	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		17666.00000	17834	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		133355.00000	131461	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		12848.00000	12958	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137740.00000	135834	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		11831.00000	11929	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		142156.00000	140239	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		10883.00000	10970	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		160067.00000	158115	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		7704.00000	7756	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.84200	8.81400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2137.00000	1934	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		2778.00000	2856	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1901.00000	1708	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3044.00000	3132	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1120.00000	975	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4274.00000	4409	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1681.00000	1500	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3326.00000	3426	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		493.00000	407	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6168.00000	6362	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		174.00000	134	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8379.00000	8620	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		46.00000	32	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10792.00000	11059	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		12.00000	8	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13308.00000	13584	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		3.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15857.00000	16137	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		18424.00000	18704	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		21002.00000	21282	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		28795.00000	29075	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		26187.00000	26468	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		23590.00000	23870	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.69300	8.66300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4398.00000	4232	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3722.00000	3789	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5489.00000	5306	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2873.00000	2924	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5259.00000	5080	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3031.00000	3085	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5724.00000	5539	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2721.00000	2769	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6719.00000	6522	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2169.00000	2206	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.50600	8.45800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6159.00000	5982	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4566.00000	4650	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6770.00000	6584	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4088.00000	4165	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7088.00000	6898	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3863.00000	3935	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		6928.00000	6740	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3975.00000	4049	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7749.00000	7552	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3438.00000	3503	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.94200	7.92600		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13943.00000	13045	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9553.00000	9606	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6903.00000	6232	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17440.00000	17721	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23724.00000	22711	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		4672.00000	4611	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35489.00000	34455	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2039.00000	1956	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		43151.00000	42128	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1185.00000	1113	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38007.00000	36976	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		1708.00000	1628	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		40563.00000	39535	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1425.00000	1349	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		48402.00000	47390	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		810.00000	749	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		61797.00000	60810	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		315.00000	279	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2924.00000	2514	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		28662.00000	29204	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1014.00000	818	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		42231.00000	42986	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		283.00000	210	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		57262.00000	58141	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		62.00000	42	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		73095.00000	74026	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		75243.00000	74274	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		117.00000	99	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.88400	7.86800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44149.00000	43259	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8110.00000	8152	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52705.00000	51786	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5590.00000	5604	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		54930.00000	54006	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5070.00000	5079	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57185.00000	56256	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4590.00000	4594	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		66466.00000	65525	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3025.00000	3016	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			7.83200	7.81500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50352.00000	49501	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12177.00000	12295	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58236.00000	57350	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9248.00000	9331	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60279.00000	59385	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		8610.00000	8686	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62348.00000	61447	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8007.00000	8076	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		70860.00000	69935	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		5925.00000	5969	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.82100	7.80900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8865.00000	8146	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		13166.00000	13319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19037.00000	18128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5275.00000	5238	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33007.00000	32067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1595.00000	1527	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		49012.00000	48106	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		352.00000	318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		55624.00000	54730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		175.00000	154	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		52312.00000	51413	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		250.00000	223	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		65571.00000	64690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		55.00000	46	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		58941.00000	58052	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		121.00000	105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		81995.00000	81121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		6.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3145.00000	2730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25932.00000	26390	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		808.00000	646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		42517.00000	43227	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		101203.00000	102074	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		17.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		80922.00000	81787	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		144.00000	103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		61222.00000	62053	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.76900	7.75800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		54280.00000	53485	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2697.00000	2692	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		66286.00000	65484	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		1381.00000	1370	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		69353.00000	68552	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1156.00000	1144	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		72439.00000	71637	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		963.00000	951	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		84886.00000	84086	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		443.00000	434	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.72100	7.71000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		59732.00000	58985	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5557.00000	5590	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70818.00000	70052	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3519.00000	3534	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73665.00000	72896	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3121.00000	3133	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		76536.00000	75764	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2762.00000	2770	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		88207.00000	87427	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1653.00000	1654	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.78200	7.77600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13786.00000	13093	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		15803.00000	15576	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25147.00000	24400	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		7983.00000	7701	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		39467.00000	38769	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		3601.00000	3369	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		55557.00000	54944	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1457.00000	1310	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		62263.00000	61681	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		998.00000	881	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		58899.00000	58302	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1208.00000	1076	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		72432.00000	71888	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		552.00000	474	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		65642.00000	65074	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		821.00000	718	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89426.00000	88922	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		207.00000	169	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6509.00000	5982	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28203.00000	28141	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2541.00000	2228	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		44420.00000	44572	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		801.00000	660	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63389.00000	63712	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		39.00000	27	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		105677.00000	106129	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		200.00000	152	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		84035.00000	84452	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.73400	7.72800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65187.00000	64601	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8093.00000	7968	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		76638.00000	76067	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5454.00000	5344	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		79582.00000	79016	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		4919.00000	4814	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		82554.00000	81992	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4429.00000	4328	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94659.00000	94117	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2856.00000	2774	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.69100	7.68500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72676.00000	72145	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13063.00000	12988	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83288.00000	82757	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		9758.00000	9684	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86014.00000	85485	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9047.00000	8974	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		88767.00000	88238	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8379.00000	8307	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		100003.00000	99481	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6098.00000	6032	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.96000	7.94800		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9638.00000	9037	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		6949.00000	6969	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4121.00000	3702	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		14444.00000	14646	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18145.00000	17467	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		2657.00000	2600	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.90100	7.89000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16825.00000	16361	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11280.00000	11372	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10694.00000	10311	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		17809.00000	17982	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24622.00000	24100	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		6617.00000	6651	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.84700	7.83500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15513.00000	15122	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19715.00000	19916	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21771.00000	21315	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13676.00000	13813	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		29261.00000	28754	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9059.00000	9143	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.70600	7.69500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14245.00000	13384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		9910.00000	9917	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27284.00000	26322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		3567.00000	3475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		43536.00000	42600	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		964.00000	896	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		57561.00000	56660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		270.00000	239	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		64663.00000	63774	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		132.00000	113	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		61111.00000	60217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		190.00000	165	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		71753.00000	70873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		62.00000	51	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78803.00000	77928	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		27.00000	21	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		68212.00000	67328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		91.00000	76	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5849.00000	5256	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		21435.00000	21711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1790.00000	1504	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37855.00000	38438	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		390.00000	299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		57509.00000	58287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		58.00000	40	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		78824.00000	79675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		96155.00000	95285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		3.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		101031.00000	101898	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.66100	7.65000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		66308.00000	65431	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2493.00000	2480	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		79298.00000	78418	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1297.00000	1281	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		82591.00000	81712	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1091.00000	1076	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		85895.00000	85016	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		914.00000	899	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		99152.00000	98277	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		433.00000	422	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			7.62000	7.60900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		71270.00000	70438	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		4968.00000	4993	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83451.00000	82602	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3106.00000	3115	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		86555.00000	85704	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2747.00000	2753	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		89678.00000	88824	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2423.00000	2427	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		102293.00000	101434	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1434.00000	1432	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.25900	246.30600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		34439.00000	33628	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		7379.00000	7038	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00