



Daily MTM Report

Daily summary for 28/12/2006

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			8.17500	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			7.86500	7.86000			0.00	0.00
R186 On 21/12/2026 Bond			7.44500	7.44000			0.00	0.00
R194 On 28/02/2008 Bond			8.79000	8.78500			0.00	0.00
R201 On 21/12/2014 Bond			7.86500	7.86000			0.00	0.00
R203 On 15/09/2017 Bond			7.75000	7.74500			0.00	0.00
R204 On 21/12/2018 Bond			7.70500	7.70500			0.00	0.00
R206 On 15/01/2014 Bond			7.89500	7.89000			0.00	0.00
R207 On 15/01/2020 Bond			7.63500	7.63500			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			107.32700	107.32600		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15303.00000	15243	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		2043.00000	1973	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.30100	250.30450		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		203045.00000	203010	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			255.84400	255.84900		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		208491.00000	208441	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1.00000	1	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.39500	261.44350		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		209497.00000	209012	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		62.00000	62	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.78300	269.80800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		50714.00000	50373	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		2634.00000	2543	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72700	8.72700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.41100	8.39900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88500	7.82600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.01900	9.01800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44800	8.44100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30700	8.30200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.25600	8.24600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.20000	8.18500		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	9.16800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.15000	9.15100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4024.00000	4022	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		0.00000	0	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.19100	9.19200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4148.00000	4145	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		24.00000	24	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13200	9.12900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4078.00000	4083	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		107.00000	105	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.02200	9.01500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4209.00000	4224	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		237.00000	234	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.87600	8.88100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22749.00000	22718	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19387.00000	19367	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89500	8.89500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5359.00000	5272	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7275.00000	7188	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.80200	8.80400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8188.00000	8129	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16326.00000	16303	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69500	8.69900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10977.00000	10914	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21042.00000	21052	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.53500	8.53300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		221.00000	207	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29067.00000	28973	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47700	8.47500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2299.00000	2283	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33530.00000	33433	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41300	8.41100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4227.00000	4218	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38101.00000	38011	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.22800	8.22300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		3.00000	2	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		52224.00000	51883	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.18300	8.17800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		403.00000	406	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55781.00000	55440	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			8.13500	8.12900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1221.00000	1237	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		60052.00000	59655	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.14700	8.14700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.51200	8.50500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.88200	8.87900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66200	8.66200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92500	8.92500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.13500	9.13300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.50600	246.50700		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		34224.00000	34056	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		4954.00000	4796	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.17000	8.17500		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		7227.00000	7241	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4747.00000	4595	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3312.00000	3295	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9127.00000	8944	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11616.00000	11667	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		2553.00000	2439	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19699.00000	19805	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		854.00000	794	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14147.00000	14217	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		1811.00000	1717	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12858.00000	12919	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2158.00000	2053	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27221.00000	27358	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		305.00000	277	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1153.00000	1132	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15339.00000	15153	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		325.00000	313	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22961.00000	22783	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		69.00000	65	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31232.00000	31062	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11.00000	10	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39780.00000	39613	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		57222.00000	57056	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48456.00000	48290	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35015.00000	35169	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		102.00000	90	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			8.11000	8.11500		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		18218.00000	18281	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6347.00000	6254	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24750.00000	24837	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3737.00000	3669	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22470.00000	22549	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4493.00000	4417	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23598.00000	23681	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4102.00000	4030	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29579.00000	29681	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2524.00000	2471	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.94000	7.93400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24649.00000	24500	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8381.00000	8406	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28549.00000	28394	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6604.00000	6622	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29567.00000	29410	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6208.00000	6225	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30600.00000	30442	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5830.00000	5846	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34886.00000	34722	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4493.00000	4504	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.85000	7.85500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14667.00000	14695	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		11280.00000	10931	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19168.00000	19237	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		8295.00000	7987	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32776.00000	32961	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		3432.00000	3239	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		42156.00000	42402	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		1893.00000	1761	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48715.00000	48993	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		1239.00000	1141	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		52057.00000	52350	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		996.00000	912	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58827.00000	59144	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		634.00000	574	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120067.00000	120443	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		7.00000	6	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		55430.00000	55736	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		796.00000	725	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		65669.00000	66004	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		396.00000	355	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		82863.00000	83224	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		121.00000	105	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9152.00000	9133	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		17100.00000	16703	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3572.00000	3522	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30695.00000	30269	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1080.00000	1045	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		47743.00000	47331	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		246.00000	232	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		66819.00000	66428	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		99927.00000	100299	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		35.00000	29	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		116739.00000	117114	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		10.00000	8	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		133262.00000	133638	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3.00000	2	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.81000	7.81400		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		57311.00000	57470	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		7966.00000	7830	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		86438.00000	86667	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2646.00000	2581	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		68535.00000	68725	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		5261.00000	5157	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		71442.00000	71639	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4718.00000	4620	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		74384.00000	74588	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		4221.00000	4131	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.72100	7.71500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		68502.00000	68113	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		13260.00000	13305	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78796.00000	78393	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		9965.00000	9996	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81452.00000	81045	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9253.00000	9281	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		77319.00000	76899	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1765.00000	1780	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		95140.00000	94722	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6283.00000	6299	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.42800	7.42300		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		24474.00000	23839	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		14738.00000	14739	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		46194.00000	45491	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		5586.00000	5518	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		72141.00000	71452	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		1751.00000	1698	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		94076.00000	93411	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		617.00000	587	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		105112.00000	104455	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		363.00000	341	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		126984.00000	126338	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		127.00000	117	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		153656.00000	153017	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		28.00000	25	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		99593.00000	98932	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		469.00000	443	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10305.00000	9854	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		32580.00000	32764	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3227.00000	2999	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58701.00000	59109	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		714.00000	637	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		90628.00000	91187	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		107.00000	90	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		125755.00000	126374	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		179482.00000	178846	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6.00000	5	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.38200	7.37600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		112302.00000	111556	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		7900.00000	7915	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		131458.00000	130699	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4930.00000	4932	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		141205.00000	140442	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3844.00000	3843	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		160856.00000	160089	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2278.00000	2274	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		136322.00000	135560	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4358.00000	4359	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.34100	7.33500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		123431.00000	122729	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14568.00000	14627	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		141225.00000	140503	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10376.00000	10415	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		145754.00000	145028	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9503.00000	9538	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		150309.00000	149579	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8693.00000	8724	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		168720.00000	167978	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6015.00000	6033	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.75400	8.74800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2127.00000	2068	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		2107.00000	2108	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1873.00000	1815	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2354.00000	2357	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1044.00000	999	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3536.00000	3552	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1637.00000	1582	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2620.00000	2626	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		411.00000	386	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5425.00000	5459	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		122.00000	111	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7666.00000	7716	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		25.00000	22	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10110.00000	10167	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		5.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12639.00000	12698	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15194.00000	15254	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		17762.00000	17822	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		20340.00000	20400	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		28133.00000	28193	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		25526.00000	25586	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		22928.00000	22988	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.58100	8.57500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4592.00000	4551	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3231.00000	3236	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5742.00000	5698	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2441.00000	2444	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5500.00000	5457	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2587.00000	2590	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5990.00000	5945	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2302.00000	2304	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7034.00000	6988	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1800.00000	1800	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.36900	8.36300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6310.00000	6280	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4197.00000	4200	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6940.00000	6909	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3739.00000	3740	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7268.00000	7236	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3523.00000	3524	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		7103.00000	7071	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3630.00000	3631	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7948.00000	7916	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3118.00000	3119	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.84300	7.83800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7483.00000	7223	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12768.00000	12808	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15631.00000	15305	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		5989.00000	5961	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26692.00000	26351	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		2388.00000	2347	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39512.00000	39184	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		810.00000	781	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		47615.00000	47296	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		397.00000	378	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		42193.00000	41868	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		642.00000	617	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44895.00000	44574	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		506.00000	484	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		53084.00000	52771	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		240.00000	226	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		66804.00000	66498	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		69.00000	63	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2903.00000	2742	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23389.00000	23528	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		867.00000	794	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36832.00000	37059	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		193.00000	170	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		51921.00000	52198	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		31.00000	26	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		67812.00000	68106	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		80397.00000	80096	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		19.00000	17	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.78200	7.77600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47600.00000	47261	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		6180.00000	6193	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56596.00000	56248	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		4100.00000	4104	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58922.00000	58572	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3681.00000	3684	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		61274.00000	60923	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3298.00000	3299	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70902.00000	70548	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		2080.00000	2078	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			7.72700	7.72200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53690.00000	53425	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		10193.00000	10215	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61911.00000	61638	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		7601.00000	7614	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		64034.00000	63758	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		7043.00000	7054	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		66180.00000	65903	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6518.00000	6528	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74983.00000	74701	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4726.00000	4731	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.73100	7.72600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10354.00000	10028	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		8598.00000	8638	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22431.00000	22045	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		2612.00000	2592	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37999.00000	37617	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		530.00000	514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		54786.00000	54415	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		69.00000	64	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		61532.00000	61164	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		27.00000	25	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		58162.00000	57793	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		43.00000	40	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		71578.00000	71211	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		6.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		64893.00000	64525	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		16.00000	15	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		88045.00000	87679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3412.00000	3220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		20143.00000	20317	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		740.00000	671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36393.00000	36690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		95145.00000	95511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		74856.00000	75220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		99.00000	85	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		55120.00000	55472	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.67700	7.67100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59572.00000	59147	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1709.00000	1719	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		71991.00000	71559	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		807.00000	810	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		75137.00000	74705	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		661.00000	663	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		78293.00000	77860	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		538.00000	540	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		90947.00000	90512	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		225.00000	225	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.62800	7.62200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64667.00000	64267	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4217.00000	4247	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		76150.00000	75738	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2577.00000	2594	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		79081.00000	78667	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2264.00000	2279	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		82032.00000	81616	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1984.00000	1997	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		93969.00000	93546	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1140.00000	1147	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.68700	7.68700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15441.00000	15264	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		10530.00000	10353	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28494.00000	28355	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		4401.00000	4262	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44359.00000	44278	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		1564.00000	1484	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61505.00000	61469	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		477.00000	441	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		68483.00000	68458	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		289.00000	264	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		64992.00000	64962	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		372.00000	342	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		78941.00000	78927	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		132.00000	119	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		71974.00000	71953	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		224.00000	203	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		96183.00000	96178	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		36.00000	31	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6892.00000	6729	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		21657.00000	21494	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2407.00000	2304	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37357.00000	37254	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		634.00000	590	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56293.00000	56249	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		17.00000	14	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		98726.00000	98723	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		122.00000	110	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		77029.00000	77016	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.63600	7.63600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70194.00000	70128	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		5998.00000	5932	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		82166.00000	82114	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3880.00000	3828	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		85227.00000	85179	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3462.00000	3414	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88310.00000	88265	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		3083.00000	3038	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100803.00000	100770	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1898.00000	1865	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.59200	7.59200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77502.00000	77444	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		10779.00000	10720	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88536.00000	88486	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7895.00000	7845	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91361.00000	91313	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7283.00000	7235	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94209.00000	94163	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6710.00000	6664	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		105795.00000	105758	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4780.00000	4742	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.87200	7.86700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4537.00000	4347	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		10653.00000	10723	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		11109.00000	10846	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		4213.00000	4211	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20895.00000	20616	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		1200.00000	1181	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.81000	7.80400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12046.00000	11849	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14798.00000	14906	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18831.00000	18591	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8922.00000	8987	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27298.00000	27026	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4930.00000	4964	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.75400	7.74800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17157.00000	16967	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		17058.00000	17165	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23913.00000	23691	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11518.00000	11593	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		31900.00000	31651	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7396.00000	7445	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.61700	7.61700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6457.00000	6320	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		15849.00000	15711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16487.00000	16354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		5958.00000	5824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31476.00000	31404	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		1566.00000	1493	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49040.00000	49018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		274.00000	251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		63534.00000	63529	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		49.00000	44	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		70743.00000	70741	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		19.00000	16	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		67145.00000	67141	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		31.00000	27	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		77892.00000	77891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		7.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		84972.00000	84971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		74326.00000	74325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		11.00000	10	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1738.00000	1660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		31608.00000	31530	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		299.00000	275	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51224.00000	51200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		31.00000	27	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		72603.00000	72599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		102346.00000	102346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		94833.00000	94833	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.57000	7.57000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71732.00000	71706	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1603.00000	1577	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85088.00000	85072	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		774.00000	757	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		88452.00000	88438	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		638.00000	624	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		91818.00000	91806	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		524.00000	511	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		105260.00000	105254	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		227.00000	221	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future			7.52800	7.52800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		76429.00000	76400	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3781.00000	3752	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88972.00000	88950	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2282.00000	2261	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92153.00000	92134	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1999.00000	1980	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95347.00000	95329	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1747.00000	1729	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108199.00000	108187	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		994.00000	982	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.32800	247.33100		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		40722.00000	40563	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		3412.00000	3283	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00