

Daily MTM Report

Daily summary for 29/12/2006

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			8.16000	8.17500			0.00	0.00
R157 On 15/09/2015 Bond			7.85000	7.86500			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.44500			0.00	0.00
R194 On 28/02/2008 Bond			8.77500	8.79000			0.00	0.00
R201 On 21/12/2014 Bond			7.85000	7.86500			0.00	0.00
R203 On 15/09/2017 Bond			7.73500	7.75000			0.00	0.00
R204 On 21/12/2018 Bond			7.69000	7.70500			0.00	0.00
R206 On 15/01/2014 Bond			7.87500	7.89500			0.00	0.00
R207 On 15/01/2020 Bond			7.62500	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			107.31800	107.32700		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15243.00000	15103	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		1973.00000	1923	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.41700	250.30100		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		203010.00000	204170	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			255.96100	255.84400		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		208441.00000	209611	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			261.56000	261.39500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		209012.00000	210656	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		62.00000	56	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.76700	269.78300		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		50373.00000	50112	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		2543.00000	2442	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72500	8.72700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39700	8.41100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.82700	7.88500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.02500	9.01900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44400	8.44800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.29700	8.30700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.24700	8.25600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.18800	8.20000		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			9.15100	9.15000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4022.00000	4024	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		0.00000	0	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.20600	9.19100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4145.00000	4180	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		24.00000	22	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14700	9.13200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4083.00000	4116	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		105.00000	101	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.02700	9.02200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4224.00000	4234	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		234.00000	231	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.88900	8.87600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22718.00000	22708	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19367.00000	19326	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.90400	8.89500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		5272.00000	5258	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7188.00000	7009	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81100	8.80200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8129.00000	8148	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16303.00000	16157	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70000	8.69500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		10914.00000	10916	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21052.00000	20962	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.52500	8.53500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		207.00000	178	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28973.00000	29348	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46700	8.47700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2283.00000	2198	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33433.00000	33754	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40300	8.41300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4218.00000	4116	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38011.00000	38319	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.21700	8.22800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		2.00000	2	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		51883.00000	52640	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.17100	8.18300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		406.00000	371	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55440.00000	56234	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			8.12300	8.13500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1237.00000	1169	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59655.00000	60424	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.14684	8.14700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.50800	8.51200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.87400	8.88200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			9.18000	8.66200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92200	8.92500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.13100	9.13500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.60500	246.50600		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		34056.00000	34677	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		4796.00000	4427	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16000	8.17000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		7241.00000	7351	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4595.00000	4373	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3295.00000	3336	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8944.00000	8654	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11667.00000	11842	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		2439.00000	2282	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19805.00000	20062	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		794.00000	720	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14217.00000	14423	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		1717.00000	1591	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12919.00000	13109	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2053.00000	1912	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27358.00000	27656	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		277.00000	243	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1132.00000	1137	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15153.00000	14826	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		313.00000	309	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22783.00000	22447	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		65.00000	62	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31062.00000	30728	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39613.00000	39281	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		57056.00000	56725	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		48290.00000	47959	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35169.00000	35487	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		90.00000	77	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			8.10000	8.11000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		18281.00000	18449	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6254.00000	6111	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24837.00000	25046	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		3669.00000	3567	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22549.00000	22744	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		4417.00000	4302	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23681.00000	23883	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4030.00000	3921	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29681.00000	29914	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		2471.00000	2393	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.92400	7.94000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24500.00000	24781	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8406.00000	8222	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28394.00000	28701	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		6622.00000	6466	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29410.00000	29724	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6225.00000	6074	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30442.00000	30762	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		5846.00000	5702	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34722.00000	35067	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4504.00000	4384	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.84000	7.85000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14695.00000	14933	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		10931.00000	10414	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19237.00000	19551	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		7987.00000	7547	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32961.00000	33461	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		3239.00000	2985	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		42402.00000	42990	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		1761.00000	1595	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48993.00000	49627	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		1141.00000	1020	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		52350.00000	53003	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		912.00000	810	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		59144.00000	59828	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		574.00000	503	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		120443.00000	121196	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6.00000	5	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		55736.00000	56406	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		725.00000	640	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		66004.00000	66710	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		355.00000	306	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		83224.00000	83961	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		105.00000	87	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9133.00000	9269	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		16703.00000	16085	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3522.00000	3548	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30269.00000	29540	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1045.00000	1038	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		47331.00000	46569	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		232.00000	225	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		66428.00000	65666	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		100299.00000	101047	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		29.00000	23	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		117114.00000	117867	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		8.00000	6	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		133638.00000	134392	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2.00000	1	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.80000	7.81000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		57470.00000	57981	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		7830.00000	7603	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		86667.00000	87304	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		2581.00000	2479	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		68725.00000	69293	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		5157.00000	4987	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		71639.00000	72221	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		4620.00000	4463	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		74588.00000	75181	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		4131.00000	3986	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.70600	7.72100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		68113.00000	68867	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		13305.00000	12973	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		78393.00000	79208	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		9996.00000	9725	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		81045.00000	81874	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		9281.00000	9024	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		76899.00000	77890	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		1780.00000	1685	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		94722.00000	95614	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		6299.00000	6106	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.41300	7.42800		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		23839.00000	24701	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		14739.00000	13693	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		45491.00000	46841	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		5518.00000	4960	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		71452.00000	73128	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		1698.00000	1466	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		93411.00000	95220	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		587.00000	489	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		104455.00000	106301	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		341.00000	279	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		126338.00000	128221	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		117.00000	92	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		153017.00000	154919	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		25.00000	19	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		98932.00000	100762	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		443.00000	366	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9854.00000	10233	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		32764.00000	31236	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2999.00000	3103	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		59109.00000	57305	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		637.00000	651	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		91187.00000	89293	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		90.00000	90	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		126374.00000	124466	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		178846.00000	180752	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5.00000	4	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.36700	7.38200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		111556.00000	113102	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		7915.00000	7555	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		130699.00000	132354	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		4932.00000	4681	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		140442.00000	142142	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		3843.00000	3636	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		160089.00000	161859	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		2274.00000	2138	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		135560.00000	137238	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		4359.00000	4130	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.32600	7.34100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		122729.00000	124195	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		14627.00000	14190	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		140503.00000	142066	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		10415.00000	10075	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		145028.00000	146613	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		9538.00000	9220	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		149579.00000	151185	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		8724.00000	8427	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		167978.00000	169658	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		6033.00000	5810	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.73700	8.75400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2068.00000	2124	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		2108.00000	1993	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1815.00000	1865	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2357.00000	2236	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		999.00000	1027	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3552.00000	3409	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1582.00000	1626	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2626.00000	2499	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		386.00000	395	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5459.00000	5298	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		111.00000	113	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7716.00000	7547	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		22.00000	22	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10167.00000	9996	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12698.00000	12527	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		15254.00000	15083	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		17822.00000	17651	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		20400.00000	20230	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		28193.00000	28023	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		25586.00000	25415	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		22988.00000	22818	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.56400	8.58100		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4551.00000	4610	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3236.00000	3163	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5698.00000	5768	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2444.00000	2382	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5457.00000	5525	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2590.00000	2526	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5945.00000	6017	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2304.00000	2243	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6988.00000	7068	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1800.00000	1748	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.34900	8.36900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6280.00000	6330	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4200.00000	4141	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6909.00000	6963	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3740.00000	3685	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7236.00000	7292	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3524.00000	3471	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		7071.00000	7126	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3631.00000	3577	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7916.00000	7976	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3119.00000	3069	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.82800	7.84300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7223.00000	7464	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12808.00000	12150	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15305.00000	15763	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		5961.00000	5522	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26351.00000	27011	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		2347.00000	2109	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39184.00000	39978	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		781.00000	677	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		47296.00000	48136	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		378.00000	320	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41868.00000	42680	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		617.00000	530	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44574.00000	45401	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		484.00000	413	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52771.00000	53631	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		226.00000	188	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		66498.00000	67384	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		63.00000	51	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2742.00000	2827	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23528.00000	22715	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		794.00000	812	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		37059.00000	36178	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		170.00000	171	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		52198.00000	51300	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		26.00000	26	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		68106.00000	67208	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		80096.00000	80990	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		17.00000	13	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.76700	7.78200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47261.00000	47904	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		6193.00000	5956	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56248.00000	56952	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		4104.00000	3928	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58572.00000	59290	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		3684.00000	3521	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60923.00000	61654	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		3299.00000	3149	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70548.00000	71323	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		2078.00000	1973	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			7.71200	7.72700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53425.00000	54027	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		10215.00000	9955	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61638.00000	62288	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		7614.00000	7403	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63758.00000	64420	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		7054.00000	6855	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65903.00000	66576	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		6528.00000	6340	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		74701.00000	75414	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		4731.00000	4582	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.71600	7.73100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10028.00000	10485	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		8638.00000	7996	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22045.00000	22845	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		2592.00000	2293	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37617.00000	38629	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		514.00000	427	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		54415.00000	55499	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		64.00000	49	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		61164.00000	62256	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		25.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		57793.00000	58882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		40.00000	30	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		71211.00000	72308	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		5.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		64525.00000	65620	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		87679.00000	88778	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		3220.00000	3382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		20317.00000	19380	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		671.00000	702	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36690.00000	35621	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		95511.00000	94412	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		6.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		75220.00000	74121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		85.00000	87	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		55472.00000	54376	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.66200	7.67700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		59147.00000	60118	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		1719.00000	1604	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		71559.00000	72583	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		810.00000	747	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		74705.00000	75739	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		663.00000	610	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		77860.00000	78902	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		540.00000	495	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		90512.00000	91578	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		225.00000	204	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.61300	7.62800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		64267.00000	65165	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		4247.00000	4070	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		75738.00000	76691	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		2594.00000	2474	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		78667.00000	79633	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2279.00000	2171	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		81616.00000	82592	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		1997.00000	1899	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		93546.00000	94558	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1147.00000	1085	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.67200	7.68700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15264.00000	15760	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		10353.00000	9675	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28355.00000	29138	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		4262.00000	3871	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44278.00000	45270	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		1484.00000	1302	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61469.00000	62573	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		441.00000	371	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		68458.00000	69587	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		264.00000	219	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		64962.00000	66080	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		342.00000	286	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		78927.00000	80078	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		119.00000	96	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		71953.00000	73091	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		203.00000	167	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		96178.00000	97345	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		31.00000	24	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6729.00000	6954	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		21494.00000	20545	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2304.00000	2371	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37254.00000	36147	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		590.00000	600	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56249.00000	55085	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		14.00000	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		98723.00000	97549	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		110.00000	109	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		77016.00000	75842	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.62200	7.63600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		70128.00000	70978	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		5932.00000	5696	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		82114.00000	83030	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		3828.00000	3658	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		85179.00000	86109	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		3414.00000	3257	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		88265.00000	89208	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		3038.00000	2894	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		100770.00000	101759	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		1865.00000	1767	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.57700	7.59200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		77444.00000	78304	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		10720.00000	10427	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		88486.00000	89405	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		7845.00000	7612	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		91313.00000	92246	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		7235.00000	7015	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		94163.00000	95109	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		6664.00000	6458	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		105758.00000	106751	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		4742.00000	4582	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.85200	7.87200		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4347.00000	4639	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		10723.00000	9974	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		10846.00000	11443	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		4211.00000	3766	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20616.00000	21476	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		1181.00000	1000	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.79000	7.81000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11849.00000	12281	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		14906.00000	14320	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18591.00000	19178	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		8987.00000	8557	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27026.00000	27757	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		4964.00000	4677	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.73400	7.75400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16967.00000	17435	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		17165.00000	16641	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23691.00000	24273	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		11593.00000	11183	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		31651.00000	32340	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		7445.00000	7143	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.60800	7.61700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6320.00000	6444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		15711.00000	15117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16354.00000	16701	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		5824.00000	5453	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		31404.00000	31970	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		1493.00000	1341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49018.00000	49698	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		251.00000	213	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		63529.00000	64238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		44.00000	35	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		70741.00000	71455	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		16.00000	13	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		67141.00000	67854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		27.00000	21	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		77891.00000	78608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		6.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		84971.00000	85689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		74325.00000	75040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		10.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1660.00000	1675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		31530.00000	30827	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		275.00000	271	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51200.00000	50478	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		27.00000	26	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		72599.00000	71880	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		102346.00000	103065	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	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		94833.00000	94115	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.56000	7.57000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		71706.00000	72418	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		1577.00000	1496	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		85072.00000	85821	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		757.00000	713	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		88438.00000	89193	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		624.00000	586	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		91806.00000	92567	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		511.00000	479	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		105254.00000	106031	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		221.00000	205	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			7.51800	7.52800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		76400.00000	77068	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		3752.00000	3633	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		88950.00000	89658	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2261.00000	2181	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		92134.00000	92849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		1980.00000	1908	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		95329.00000	96052	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		1729.00000	1665	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		108187.00000	108934	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		982.00000	941	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.44000	247.32800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		40563.00000	41376	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		3283.00000	2976	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00