

# Daily MTM Report

Daily summary for 20/12/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.23000	8.30500			0.00	0.00
R157 On 15/09/2015 Bond			7.93000	7.98500			0.00	0.00
R186 On 21/12/2026 Bond			7.51000	7.56500			0.00	0.00
R194 On 28/02/2008 Bond			8.83000	8.90000			0.00	0.00
R201 On 21/12/2014 Bond			7.93000	7.99000			0.00	0.00
R203 On 15/09/2017 Bond			7.82000	7.87000			0.00	0.00
R204 On 21/12/2018 Bond			7.77500	7.83000			0.00	0.00
R206 On 15/01/2014 Bond			7.96000	8.01500			0.00	0.00
R207 On 15/01/2020 Bond			7.70500	7.75500			0.00	0.00

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

## Derivatives

CRD1 On 01/02/2007 Index Future			107.07400	106.81600		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12157.00000	13887	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		3997.00000	3147	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.59050	248.89400		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		188940.00000	195905	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			255.12950	254.42150		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		194221.00000	201299	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		6.00000	4	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.70400	259.97850		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		194919.00000	202138	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		134.00000	98	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.99300	270.13000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		54459.00000	53157	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3159.00000	3227	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.77800	8.84900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.47100	8.51500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88900	7.91300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04100	9.07100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46700	8.51100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35300	8.40600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.27100	8.32200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.22900	8.27700		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			9.18300	9.20300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4151.00000	4102	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			9.22200	9.26100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4315.00000	4223	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		24.00000	26	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.15500	9.20500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4255.00000	4142	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		100.00000	108	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.07400	9.12800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4476.00000	4352	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		210.00000	226	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.90600	8.96600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23062.00000	22962	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19492.00000	19536	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.93800	8.98900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6826.00000	6299	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7028.00000	7431	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.85000	8.91400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9350.00000	8829	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15475.00000	16125	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.75000	8.82600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12189.00000	11587	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19925.00000	20716	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.58900	8.67200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		766.00000	478	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		23951.00000	27040	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53300	8.61800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3544.00000	2871	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		28932.00000	31729	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.47200	8.55800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5717.00000	4904	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		33563.00000	36274	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.28400	8.33800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		36.00000	17	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		44285.00000	48009	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.23600	8.29200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		864.00000	638	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		48292.00000	51966	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			8.18600	8.24200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1990.00000	1615	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		52894.00000	56441	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.15200	8.15300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.55200	8.55800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.94500	8.95400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69600	8.70000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.95600	8.96000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.16000	9.16300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.93800	245.36500		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		27332.00000	31120	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		9482.00000	7540	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.23000	8.31000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		5574.00000	6784	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7553.00000	6123	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2495.00000	3195	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12770.00000	10830	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9209.00000	10833	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4607.00000	3590	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		16315.00000	18436	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1931.00000	1411	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11382.00000	13192	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3507.00000	2677	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10270.00000	11989	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4030.00000	3108	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23307.00000	25686	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		852.00000	590	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		869.00000	1181	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		19515.00000	17187	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		259.00000	370	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		27354.00000	24825	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		61.00000	92	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		35684.00000	33074	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11.00000	18	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		44240.00000	41606	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		61682.00000	59042	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		2.00000	3	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		52917.00000	50277	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30809.00000	33328	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		356.00000	234	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			8.17000	8.25000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		15882.00000	17388	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8191.00000	7222	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21897.00000	23687	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5065.00000	4379	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19782.00000	21482	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5987.00000	5211	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20827.00000	22572	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5511.00000	4782	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26421.00000	28374	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3547.00000	3024	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.99600	8.07900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22176.00000	23682	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10104.00000	9210	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25835.00000	27471	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8086.00000	7322	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26794.00000	28462	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7631.00000	6899	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27770.00000	29469	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7196.00000	6495	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31836.00000	33651	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5639.00000	5055	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.92000	7.98000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15099.00000	17392	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13607.00000	11408	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		11421.00000	13339	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		17414.00000	14841	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		26694.00000	29849	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		6729.00000	5393	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		35074.00000	38640	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4190.00000	3265	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		41086.00000	44873	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		2991.00000	2286	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		44195.00000	48075	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		2513.00000	1902	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		50568.00000	54607	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		1755.00000	1302	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		110729.00000	115202	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		50.00000	31	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		47358.00000	51323	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2104.00000	1577	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57100.00000	61263	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1207.00000	879	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		73829.00000	78178	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		466.00000	324	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7036.00000	8407	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24363.00000	21243	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2780.00000	3437	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		39283.00000	35449	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		885.00000	1131	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		56927.00000	52683	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		222.00000	293	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		76175.00000	71755	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		90684.00000	95118	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		171.00000	114	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		107410.00000	111880	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		61.00000	39	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		123900.00000	128384	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		21.00000	13	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.88000	7.94000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50865.00000	54079	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		10770.00000	9590	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		78494.00000	82348	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		3951.00000	3412	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61409.00000	64917	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7385.00000	6499	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64162.00000	67736	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		6687.00000	5867	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66957.00000	70593	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6044.00000	5286	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.78600	7.84200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62315.00000	65154	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16221.00000	15036	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		72091.00000	75143	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12408.00000	11437	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74625.00000	77727	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11575.00000	10653	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		69121.00000	72737	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2715.00000	2308	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87758.00000	91085	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8049.00000	7353	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.49000	7.54400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		18478.00000	21568	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		23993.00000	20310	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		36487.00000	41091	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		11130.00000	8961	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		59597.00000	65308	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		4458.00000	3396	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		80166.00000	86406	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1957.00000	1424	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		90782.00000	97186	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1283.00000	914	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		112162.00000	118760	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		555.00000	381	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138544.00000	145259	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		168.00000	109	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		85448.00000	91779	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1574.00000	1132	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7651.00000	9266	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		45177.00000	40018	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2449.00000	3080	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		73174.00000	67032	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		584.00000	762	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		105749.00000	99154	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		100.00000	135	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		140999.00000	134261	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		164275.00000	171029	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		50.00000	31	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.44500	7.50000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100028.00000	105604	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		11244.00000	9927	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		118235.00000	124190	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		7325.00000	6386	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		127586.00000	133697	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5843.00000	5061	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		146591.00000	152956	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3631.00000	3104	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		122894.00000	128930	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6548.00000	5691	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.40500	7.46000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111631.00000	116938	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		18487.00000	16912	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128592.00000	134240	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		13460.00000	12227	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		132932.00000	138657	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		12399.00000	11242	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		137305.00000	143104	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		11407.00000	10325	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		155069.00000	161129	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8082.00000	7260	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.78700	8.86500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1808.00000	2133	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		2961.00000	2504	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1591.00000	1890	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3245.00000	2762	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		892.00000	1091	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4557.00000	3974	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1392.00000	1664	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3548.00000	3039	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		362.00000	461	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6548.00000	5866	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		114.00000	153	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8831.00000	8088	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		26.00000	37	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11283.00000	10513	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6.00000	9	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13812.00000	13034	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16367.00000	15586	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		18934.00000	18153	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		21513.00000	20731	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		29306.00000	28524	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		26698.00000	25917	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		24100.00000	23319	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.62500	8.72200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4101.00000	4483	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3884.00000	3511	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5159.00000	5599	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3002.00000	2687	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4936.00000	5364	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3166.00000	2840	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5388.00000	5839	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2843.00000	2540	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6359.00000	6854	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2268.00000	2009	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.42200	8.54100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5867.00000	6211	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4727.00000	4420	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6463.00000	6828	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4235.00000	3950	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6775.00000	7150	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4003.00000	3728	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		6618.00000	6988	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4118.00000	3838	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7422.00000	7818	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3565.00000	3311	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.90500	7.96300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12241.00000	14051	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10048.00000	8410	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5703.00000	6787	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18439.00000	16075	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		21689.00000	24167	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		4836.00000	3866	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33303.00000	36260	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2051.00000	1559	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40932.00000	44075	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1165.00000	859	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35807.00000	38833	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		1706.00000	1284	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38352.00000	41440	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1413.00000	1052	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		46176.00000	49407	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		782.00000	565	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		59573.00000	62932	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		289.00000	199	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2232.00000	2748	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30168.00000	27236	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		699.00000	890	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		44114.00000	40857	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		172.00000	226	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		59350.00000	55955	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		32.00000	44	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75263.00000	71826	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73029.00000	76443	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		101.00000	67	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.84500	7.90600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42236.00000	44864	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8409.00000	7483	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50693.00000	53550	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5790.00000	5093	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52897.00000	55806	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5250.00000	4604	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55133.00000	58090	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4751.00000	4153	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64352.00000	67480	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3124.00000	2697	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			7.79300	7.85400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48551.00000	51015	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12598.00000	11584	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56339.00000	58991	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9573.00000	8747	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58360.00000	61056	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		8913.00000	8131	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60409.00000	63146	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8290.00000	7550	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68849.00000	71741	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6135.00000	5550	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.79800	7.84700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7254.00000	8647	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14312.00000	12147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16739.00000	19105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5734.00000	4543	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		30354.00000	33447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1699.00000	1235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46261.00000	49695	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		358.00000	235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		52865.00000	56358	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		174.00000	109	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		49556.00000	53023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		251.00000	161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		62810.00000	66346	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		52.00000	31	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		56180.00000	59692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		118.00000	72	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		79236.00000	82791	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2315.00000	2895	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27860.00000	24882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		515.00000	675	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		44982.00000	41585	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		0.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		103960.00000	100402	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83669.00000	80115	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		76.00000	105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63912.00000	60383	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.74600	7.79600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51754.00000	54884	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2898.00000	2438	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		63662.00000	66988	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		1484.00000	1221	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		66712.00000	70076	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1242.00000	1015	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		69783.00000	73179	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1034.00000	840	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		82190.00000	85682	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		475.00000	376	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.69900	7.74800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57373.00000	60220	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5892.00000	5263	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68345.00000	71383	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3740.00000	3303	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		71168.00000	74247	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3319.00000	2922	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		74017.00000	77135	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2938.00000	2579	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		85621.00000	88863	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1761.00000	1527	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.75400	7.80800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11993.00000	13839	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16487.00000	14150	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22897.00000	25620	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8209.00000	6749	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36994.00000	40400	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		3605.00000	2828	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		53026.00000	56852	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1403.00000	1046	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		59731.00000	63661	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		942.00000	689	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		56367.00000	60249	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1152.00000	850	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		69909.00000	73945	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		505.00000	359	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		63113.00000	67084	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		768.00000	556	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86921.00000	91046	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		179.00000	121	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5317.00000	6326	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29487.00000	26313	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1907.00000	2341	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		46263.00000	42513	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		540.00000	682	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		65604.00000	61563	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		20.00000	26	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		108133.00000	103957	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		118.00000	153	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		86429.00000	82282	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.70500	7.76000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		62932.00000	66263	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8293.00000	7400	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		74304.00000	77873	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5575.00000	4920	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		77233.00000	80854	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5025.00000	4421	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		80190.00000	83860	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4520.00000	3966	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		92252.00000	96090	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2904.00000	2517	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.66300	7.71800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70522.00000	73662	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13417.00000	12373	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		81044.00000	84391	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10021.00000	9184	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		83750.00000	87145	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9291.00000	8502	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		86484.00000	89925	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8604.00000	7861	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		97657.00000	101262	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6259.00000	5681	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.93300	7.98600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8233.00000	9642	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7510.00000	6176	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3245.00000	3973	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15534.00000	13519	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		16367.00000	18441	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		2845.00000	2176	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.87300	7.92800		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15552.00000	17072	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11926.00000	10666	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9701.00000	10816	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18736.00000	17070	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		23108.00000	25017	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7023.00000	6151	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.81900	7.87500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14452.00000	15696	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20624.00000	19109	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20490.00000	22046	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		14366.00000	13163	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		27785.00000	29637	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9553.00000	8646	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.68400	7.73200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12148.00000	14111	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		10732.00000	8905	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24623.00000	27536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		3826.00000	2950	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		40654.00000	44149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1001.00000	706	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		54640.00000	58335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		268.00000	174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		61739.00000	65480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		128.00000	79	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		58187.00000	61909	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		186.00000	118	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		68829.00000	72596	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		57.00000	34	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		75880.00000	79660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		24.00000	14	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		65287.00000	69043	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		86.00000	52	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		4575.00000	5552	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		23080.00000	20267	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1239.00000	1574	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40224.00000	36769	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		230.00000	305	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		60268.00000	56554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		28.00000	39	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		81714.00000	77934	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93235.00000	97024	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		103947.00000	100158	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.63800	7.68800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		63498.00000	67001	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2663.00000	2242	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		76405.00000	80085	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1384.00000	1141	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		79684.00000	83398	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1163.00000	954	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		82975.00000	86719	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		974.00000	794	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		96199.00000	100029	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		460.00000	366	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			7.59800	7.64700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		68613.00000	71848	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5268.00000	4687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		80687.00000	84106	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3301.00000	2903	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		83770.00000	87227	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2919.00000	2560	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		86873.00000	90366	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2576.00000	2253	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		99428.00000	103037	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1526.00000	1319	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.63100	245.94600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		31202.00000	36114	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		7742.00000	5804	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,828.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,828.00</b>