

# Daily MTM Report

Daily summary for 13/12/2006

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			8.27000	8.28000			0.00	0.00
R157 On 15/09/2015 Bond			7.99000	7.97000			0.00	0.00
R186 On 21/12/2026 Bond			7.56500	7.53000			0.00	0.00
R194 On 28/02/2008 Bond			8.87000	8.88500			0.00	0.00
R201 On 21/12/2014 Bond			8.00000	7.98000			0.00	0.00
R203 On 15/09/2017 Bond			7.87000	7.84500			0.00	0.00
R204 On 21/12/2018 Bond			7.83500	7.81000			0.00	0.00
R206 On 15/01/2014 Bond			8.03000	8.01000			0.00	0.00
R207 On 15/01/2020 Bond			7.76000	7.74000			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			106.81100	106.89200		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13181.00000	12568	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4261.00000	4458	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.87400	249.20900		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		192090.00000	188740	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			254.40700	254.75400		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		197547.00000	194078	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		7.00000	8	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.96200	260.31400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		198274.00000	194771	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		134.00000	151	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.80800	272.80800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		79382.00000	79323	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1302.00000	1243	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.81200	8.84600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.49700	8.48700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91000	7.89300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.05300	9.09500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49100	8.48300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39100	8.38300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29400	8.28700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.24300	8.23800		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			9.17500	9.13800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.20000	9.20500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4156.00000	4144	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		0.00000	0	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.23700	9.28200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4369.00000	4262	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		26.00000	29	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.17000	9.24700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4356.00000	4183	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		98.00000	112	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.10700	9.18400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4613.00000	4435	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		201.00000	223	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.89500	9.03700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23331.00000	23128	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19584.00000	19725	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.95700	9.03600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7785.00000	7000	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7132.00000	7785	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.87400	8.95900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10002.00000	9311	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15304.00000	16167	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.78300	8.86300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12711.00000	12068	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19768.00000	20593	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.62400	8.64700		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		901.00000	780	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25087.00000	25917	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.56800	8.58800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3528.00000	3337	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		30120.00000	30764	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.50800	8.52200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5569.00000	5408	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34867.00000	35301	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.32600	8.31700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		54.00000	54	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		45743.00000	45156	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27900	8.26900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		865.00000	892	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		49877.00000	49247	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			8.22700	8.21700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1930.00000	1979	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54565.00000	53949	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.16700	8.16800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.60000	8.59400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			9.00700	8.98700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.72600	8.70700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.98400	8.95800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.18800	9.15800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.31500	245.53900		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		29679.00000	28033	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		10089.00000	10683	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.27000	8.28000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6533.00000	6624	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7524.00000	7285	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3180.00000	3220	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12466.00000	12176	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10310.00000	10450	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4718.00000	4529	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17477.00000	17692	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2103.00000	1988	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12521.00000	12687	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3656.00000	3493	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11392.00000	11545	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4162.00000	3986	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24440.00000	24701	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		996.00000	927	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1250.00000	1261	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18908.00000	18589	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		432.00000	432	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26539.00000	26209	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		122.00000	121	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34756.00000	34425	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		28.00000	27	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43268.00000	42937	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		60693.00000	60363	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5.00000	5	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51931.00000	51601	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31894.00000	32186	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		452.00000	414	4.43	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future			8.23000	8.24000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16358.00000	16506	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8358.00000	8197	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22372.00000	22560	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5230.00000	5109	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20260.00000	20436	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6155.00000	6022	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21303.00000	21485	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5679.00000	5551	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26882.00000	27095	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3698.00000	3602	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.02500	8.05100		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22912.00000	23361	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10032.00000	9728	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26601.00000	27091	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8043.00000	7782	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27567.00000	28067	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7595.00000	7344	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28549.00000	29059	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7166.00000	6925	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32635.00000	33184	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5630.00000	5427	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.98000	7.96000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16987.00000	16045	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14000.00000	14552	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13170.00000	12347	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		17668.00000	18340	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		28721.00000	27531	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7262.00000	7566	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		37074.00000	35777	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4696.00000	4894	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		43040.00000	41689	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3450.00000	3594	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		46121.00000	44748	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		2945.00000	3066	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		52433.00000	51024	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2125.00000	2210	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		112262.00000	110769	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		88.00000	89	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		49254.00000	47861	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2505.00000	2608	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		58902.00000	57466	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1515.00000	1574	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		75503.00000	74029	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		645.00000	666	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8498.00000	7862	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24330.00000	25189	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3706.00000	3346	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38715.00000	39850	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1346.00000	1180	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55894.00000	57222	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		400.00000	338	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74858.00000	76292	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		92271.00000	90783	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		264.00000	270	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		108950.00000	107457	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		106.00000	108	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		125415.00000	123921	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		41.00000	42	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.95500	7.93500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		51689.00000	50540	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11228.00000	11540	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		79157.00000	77829	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4249.00000	4383	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		62174.00000	60942	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7785.00000	8014	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64911.00000	63661	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7071.00000	7281	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		67689.00000	66421	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6411.00000	6604	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.84200	7.82500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		63646.00000	62710	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16332.00000	16616	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		73440.00000	72448	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12537.00000	12765	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		75977.00000	74971	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11706.00000	11921	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70366.00000	69251	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2740.00000	2846	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89112.00000	88050	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8184.00000	8341	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54200	7.50500		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		22468.00000	19982	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		23097.00000	25247	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		41352.00000	37934	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		11108.00000	12326	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		64749.00000	60696	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		4723.00000	5307	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		85307.00000	80962	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2212.00000	2504	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		95890.00000	91456	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1505.00000	1707	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		117199.00000	112658	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		706.00000	801	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		143503.00000	138899	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		240.00000	272	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		90573.00000	86178	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1812.00000	2054	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10318.00000	8838	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42958.00000	46114	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3817.00000	3121	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		69655.00000	73596	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1102.00000	853	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		101380.00000	105768	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		241.00000	175	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		136254.00000	140824	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169193.00000	164567	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		81.00000	92	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.49700	7.46200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		104645.00000	100966	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		11104.00000	11806	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		122956.00000	119068	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		7288.00000	7782	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132339.00000	128366	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5839.00000	6248	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		151381.00000	147272	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3665.00000	3938	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127632.00000	123700	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6530.00000	6979	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45600	7.42100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116055.00000	112556	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		18036.00000	18913	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		133163.00000	129468	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		13157.00000	13837	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		137534.00000	133794	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		12126.00000	12762	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		141935.00000	138154	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		11163.00000	11758	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		159792.00000	155863	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		7930.00000	8377	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82800	8.84500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2071.00000	2123	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		3024.00000	2905	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1844.00000	1890	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3298.00000	3174	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1092.00000	1121	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4556.00000	4415	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1632.00000	1674	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3588.00000	3459	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		486.00000	499	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6472.00000	6314	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		175.00000	179	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8691.00000	8525	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		48.00000	49	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11105.00000	10935	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		13.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13619.00000	13449	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16168.00000	15998	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18734.00000	18564	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		21312.00000	21142	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		29105.00000	28935	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		26498.00000	26328	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		23900.00000	23730	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.66400	8.71300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4239.00000	4423	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3952.00000	3755	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5300.00000	5512	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3073.00000	2904	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5076.00000	5283	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3237.00000	3063	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5529.00000	5747	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2914.00000	2752	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6499.00000	6740	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2338.00000	2198	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.44100	8.54200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5945.00000	6234	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4810.00000	4547	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6540.00000	6847	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4317.00000	4072	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6851.00000	7166	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4084.00000	3848	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		6694.00000	7006	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4200.00000	3959	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7496.00000	7829	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3645.00000	3426	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.97100	7.94900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13538.00000	12719	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10515.00000	11002	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6744.00000	6195	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18648.00000	19406	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23023.00000	21984	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5339.00000	5605	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		34521.00000	33340	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2438.00000	2563	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42059.00000	40827	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1461.00000	1534	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		36995.00000	35794	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2063.00000	2168	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		39509.00000	38292	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1739.00000	1827	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47245.00000	45990	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1020.00000	1071	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60534.00000	59246	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		418.00000	437	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2904.00000	2598	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30009.00000	31009	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1035.00000	897	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		43619.00000	44787	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		300.00000	250	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		58647.00000	59903	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		70.00000	56	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		74470.00000	75761	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73924.00000	72624	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		165.00000	171	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.91300	7.89400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43199.00000	42315	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8674.00000	8896	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51634.00000	50690	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6033.00000	6195	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53830.00000	52874	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5485.00000	5634	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		56058.00000	55090	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4978.00000	5114	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65240.00000	64230	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3314.00000	3408	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future			7.86000	7.84300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49355.00000	48615	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12776.00000	13003	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57141.00000	56355	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9749.00000	9930	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59160.00000	58364	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9087.00000	9258	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		61206.00000	60399	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8462.00000	8622	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		69632.00000	68789	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6293.00000	6417	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.84500	7.81800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8909.00000	7976	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		13863.00000	14889	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18879.00000	17460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5771.00000	6310	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		32606.00000	30854	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1847.00000	2054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		48447.00000	46545	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		441.00000	497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		55023.00000	53094	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		228.00000	258	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		51727.00000	49810	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		319.00000	361	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		64938.00000	62990	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		77.00000	88	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		58326.00000	56389	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		161.00000	182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		81344.00000	79387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3249.00000	2787	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26690.00000	28187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		874.00000	711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43237.00000	45033	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		101858.00000	103816	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		22.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81581.00000	83533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		167.00000	127	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		61899.00000	63818	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.79300	7.76800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		53747.00000	52148	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2882.00000	3077	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		65683.00000	64000	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		1497.00000	1607	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		68736.00000	67038	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1257.00000	1352	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		71809.00000	70096	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1051.00000	1132	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		84216.00000	82463	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		492.00000	533	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.74400	7.72100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		59185.00000	57810	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5790.00000	6045	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70208.00000	68753	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3690.00000	3865	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73041.00000	71569	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3278.00000	3437	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		75899.00000	74411	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2905.00000	3048	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		87525.00000	85987	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1751.00000	1843	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.81100	7.78400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13940.00000	12812	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16578.00000	17538	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25148.00000	23623	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8603.00000	9166	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		39265.00000	37461	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4020.00000	4303	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		55178.00000	53213	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1698.00000	1822	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61830.00000	59828	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1184.00000	1270	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		58492.00000	56507	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1420.00000	1524	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		71935.00000	69895	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		676.00000	724	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		65186.00000	63169	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		985.00000	1056	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		88865.00000	86795	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		267.00000	284	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6719.00000	6015	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29033.00000	30416	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2707.00000	2346	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		45206.00000	46933	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		892.00000	744	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		64100.00000	66039	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		49.00000	37	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		106307.00000	108383	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		236.00000	188	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		84691.00000	86731	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.76200	7.73800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		64786.00000	63252	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8461.00000	8766	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		76159.00000	74537	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5743.00000	5962	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		79084.00000	77445	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5190.00000	5390	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		82038.00000	80381	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4681.00000	4864	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94078.00000	92363	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3043.00000	3168	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.71900	7.69500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72278.00000	70836	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13426.00000	13806	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82831.00000	81309	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10062.00000	10362	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		85544.00000	84003	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9337.00000	9619	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		88283.00000	86725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8656.00000	8920	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		99467.00000	97847	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6323.00000	6526	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.99900	7.97700		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9078.00000	8408	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7890.00000	8356	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3887.00000	3494	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15711.00000	16454	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		17194.00000	16283	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3206.00000	3432	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.94000	7.92100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16094.00000	15520	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		12115.00000	12500	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10186.00000	9750	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18867.00000	19390	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		23662.00000	22963	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7224.00000	7484	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.88600	7.86900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14850.00000	14435	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20727.00000	21148	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20920.00000	20412	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		14500.00000	14828	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		28224.00000	27630	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9697.00000	9939	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.73500	7.71400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13780.00000	12778	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		10945.00000	11598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		26382.00000	25024	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		4167.00000	4463	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		42287.00000	40729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1215.00000	1312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		56158.00000	54534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		368.00000	399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		63218.00000	61579	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		189.00000	204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		59685.00000	58052	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		265.00000	287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		70283.00000	68635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		92.00000	100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		77317.00000	75666	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		43.00000	46	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		66753.00000	65109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		132.00000	144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5717.00000	5138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		22803.00000	23879	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1794.00000	1549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39360.00000	40769	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		409.00000	336	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		59028.00000	60610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		65.00000	51	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		80332.00000	81972	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		94657.00000	93002	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		102533.00000	104186	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.69000	7.67000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		64999.00000	63569	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2754.00000	2890	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		77888.00000	76399	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1457.00000	1534	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		81161.00000	79661	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1231.00000	1297	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		84447.00000	82937	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1036.00000	1092	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		97649.00000	96111	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		500.00000	529	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			7.64800	7.63000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		69971.00000	68750	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5305.00000	5484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82053.00000	80773	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3345.00000	3465	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85136.00000	83845	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2964.00000	3072	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88239.00000	86936	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2621.00000	2718	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		100789.00000	99450	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1565.00000	1627	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.92700	246.25300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		34511.00000	32038	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		7981.00000	8768	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>