

Daily MTM Report

Daily summary for 15/12/2006

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			8.26000	8.29000			0.00	0.00
R157 On 15/09/2015 Bond			7.95000	7.99500			0.00	0.00
R186 On 21/12/2026 Bond			7.52500	7.57000			0.00	0.00
R194 On 28/02/2008 Bond			8.86000	8.88000			0.00	0.00
R201 On 21/12/2014 Bond			7.95500	8.00000			0.00	0.00
R203 On 15/09/2017 Bond			7.83500	7.88500			0.00	0.00
R204 On 21/12/2018 Bond			7.80000	7.84500			0.00	0.00
R206 On 15/01/2014 Bond			7.98000	8.00500			0.00	0.00
R207 On 15/01/2020 Bond			7.72000	7.74000			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			106.94400	106.86000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12823.00000	13324	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4223.00000	3884	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.26150	249.05100		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		190510.00000	192615	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			254.80000	254.58650		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		195872.00000	198006	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		7.00000	6	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.36450	260.14550		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		196593.00000	198769	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		138.00000	124	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.19200	270.23400		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		55925.00000	55451	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3585.00000	3531	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.81700	8.82800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48900	8.51600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91100	7.92500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.06200	9.05500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48700	8.51500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37800	8.40800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29200	8.30900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.24700	8.25800		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			9.21000	9.20200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4149.00000	4168	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			9.24800	9.23700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4262.00000	4287	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		29.00000	27	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.18300	9.17500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4193.00000	4210	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		110.00000	108	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.12000	9.11200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4445.00000	4462	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		221.00000	217	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92300	8.89300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23100.00000	23112	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19703.00000	19642	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.97300	8.96500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6996.00000	6991	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7635.00000	7485	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.89100	8.89000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9387.00000	9352	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15951.00000	15897	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.79900	8.80500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12199.00000	12121	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20321.00000	20352	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.62800	8.65000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		846.00000	734	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		24926.00000	25705	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.57200	8.59400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3510.00000	3307	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		29876.00000	30568	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.51200	8.53400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5624.00000	5392	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34451.00000	35119	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.30900	8.34400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		60.00000	38	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		43920.00000	46291	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.26100	8.29600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		953.00000	791	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		48126.00000	50372	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			8.21100	8.24600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2097.00000	1843	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		52742.00000	54912	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.16000	8.16400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.58500	8.59300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.98900	8.99900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.71700	8.72200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.97500	8.97900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.17800	9.18200		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.61000	245.43500		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		28655.00000	29664	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		10105.00000	9364	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.26000	8.27000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6554.00000	6646	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7215.00000	6976	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3161.00000	3201	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12117.00000	11826	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10383.00000	10526	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4461.00000	4274	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17641.00000	17859	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1937.00000	1825	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12623.00000	12793	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3429.00000	3268	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11479.00000	11635	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3920.00000	3746	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24668.00000	24933	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		893.00000	828	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1223.00000	1233	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18550.00000	18231	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		413.00000	413	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26189.00000	25859	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		113.00000	112	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34417.00000	34085	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		25.00000	24	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		42935.00000	42604	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		60363.00000	60033	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4.00000	4	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51600.00000	51270	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32166.00000	32461	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		394.00000	359	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	8.23000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16466.00000	16425	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8157.00000	8116	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22524.00000	22489	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5074.00000	5038	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20398.00000	20361	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5984.00000	5947	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21449.00000	21412	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5515.00000	5478	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27064.00000	27034	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3572.00000	3541	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.02300	8.05100		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22849.00000	23334	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9968.00000	9644	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26541.00000	27072	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7983.00000	7705	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27508.00000	28050	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7536.00000	7269	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28491.00000	29044	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7108.00000	6851	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32583.00000	33176	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5577.00000	5361	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.95000	7.96700		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16403.00000	16932	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13939.00000	13196	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12631.00000	13061	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		17652.00000	16811	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		28081.00000	28858	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7145.00000	6650	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		36431.00000	37339	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4576.00000	4212	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42405.00000	43386	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3338.00000	3048	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45490.00000	46505	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		2838.00000	2580	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51815.00000	52887	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2031.00000	1831	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		111727.00000	112986	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		76.00000	64	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		48630.00000	49674	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2404.00000	2177	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		58299.00000	59418	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1435.00000	1283	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		74930.00000	76127	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		596.00000	522	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8047.00000	8341	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24403.00000	23425	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3418.00000	3545	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38950.00000	37805	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1198.00000	1240	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		56270.00000	55040	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		341.00000	350	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		75322.00000	74060	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		91721.00000	92959	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		237.00000	203	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		108413.00000	109670	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		92.00000	77	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		124886.00000	126151	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		35.00000	29	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.96000	7.96000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50195.00000	50115	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11560.00000	11480	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		77461.00000	77410	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4379.00000	4329	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60584.00000	60515	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8020.00000	7951	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		63300.00000	63234	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7286.00000	7220	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66058.00000	65996	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6606.00000	6543	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.80200	7.93500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		57998.00000	64641	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		18550.00000	15674	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		67390.00000	74539	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		14354.00000	11983	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		69833.00000	77100	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		13430.00000	11177	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		63359.00000	71793	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3600.00000	2515	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		82547.00000	90351	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9484.00000	7770	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.50200	7.54700		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		19464.00000	21978	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25354.00000	22230	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		37301.00000	41020	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		12318.00000	10399	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		60026.00000	64662	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		5262.00000	4260	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		80295.00000	85396	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2461.00000	1925	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		90794.00000	96047	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1670.00000	1284	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		112007.00000	117449	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		776.00000	580	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138262.00000	143826	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		260.00000	186	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		85514.00000	90699	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2015.00000	1561	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8491.00000	9843	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		46391.00000	42106	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2942.00000	3502	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		74041.00000	68964	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		784.00000	957	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		106323.00000	100858	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		156.00000	195	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		141430.00000	135830	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		163937.00000	169548	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		86.00000	59	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.45700	7.50300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100253.00000	104858	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		11843.00000	10689	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		118335.00000	123262	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		7799.00000	6967	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		127627.00000	132688	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		6258.00000	5560	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		146524.00000	151805	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3939.00000	3462	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		122964.00000	127960	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6993.00000	6230	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.41700	7.46200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111888.00000	116186	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		18992.00000	17666	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128775.00000	133355	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		13893.00000	12848	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		133097.00000	137740	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		12812.00000	11831	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		137452.00000	142156	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		11803.00000	10883	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		155145.00000	160067	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8406.00000	7704	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.81400	8.84000		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2044.00000	2137	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		2946.00000	2778	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1816.00000	1901	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3220.00000	3044	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1065.00000	1120	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4479.00000	4274	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1681.00000	1681	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3510.00000	3326	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		466.00000	493	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6401.00000	6168	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		163.00000	174	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8630.00000	8379	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		43.00000	46	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11050.00000	10792	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13567.00000	13308	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16118.00000	15857	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		18684.00000	18424	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		21262.00000	21002	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		29055.00000	28795	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		26448.00000	26187	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		23850.00000	23590	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.66300	8.67900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4347.00000	4398	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3795.00000	3722	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5428.00000	5489	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2937.00000	2873	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5201.00000	5259	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3097.00000	3031	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5661.00000	5724	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2783.00000	2721	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6648.00000	6719	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2223.00000	2169	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.45800	8.46300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6156.00000	6159	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4590.00000	4566	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6766.00000	6770	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4111.00000	4088	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7083.00000	7088	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3885.00000	3863	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		6923.00000	6928	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3997.00000	3975	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7743.00000	7749	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3459.00000	3438	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.92600	7.97200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12569.00000	13943	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10911.00000	9553	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6071.00000	6903	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19340.00000	17440	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		21837.00000	23724	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5518.00000	4672	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33215.00000	35489	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2497.00000	2039	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40718.00000	43151	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1484.00000	1185	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35675.00000	38007	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2108.00000	1708	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38177.00000	40563	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1772.00000	1425	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45890.00000	48402	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1030.00000	810	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		59165.00000	61797	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		414.00000	315	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2515.00000	2924	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30985.00000	28662	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		854.00000	1014	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		44803.00000	42231	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		233.00000	283	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		59945.00000	57262	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		51.00000	62	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75815.00000	73095	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		72554.00000	75243	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		159.00000	117	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.86800	7.91300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42252.00000	44149	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8832.00000	8110	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50636.00000	52705	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6141.00000	5590	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52822.00000	54930	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5582.00000	5070	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55040.00000	57185	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5065.00000	4590	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64190.00000	66466	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3369.00000	3025	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			7.81500	7.86000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48564.00000	50352	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12952.00000	12177	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56309.00000	58236	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9884.00000	9248	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58319.00000	60279	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9213.00000	8610	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60356.00000	62348	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8579.00000	8007	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68752.00000	70860	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6380.00000	5925	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.80900	7.86100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7407.00000	8865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15479.00000	13166	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16599.00000	19037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6607.00000	5275	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29802.00000	33007	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2160.00000	1595	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		45412.00000	49012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		523.00000	352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		51949.00000	55624	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		271.00000	175	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		48670.00000	52312	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		379.00000	250	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		61836.00000	65571	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		91.00000	55	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		55240.00000	58941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		191.00000	121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		78229.00000	81995	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2506.00000	3145	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29065.00000	25932	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		613.00000	808	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		46094.00000	42517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		104974.00000	101203	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		84688.00000	80922	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		104.00000	144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		64953.00000	61222	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.75800	7.80900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51121.00000	54280	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3195.00000	2697	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		62920.00000	66286	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		1673.00000	1381	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		65948.00000	69353	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1408.00000	1156	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		68998.00000	72439	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1180.00000	963	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		81341.00000	84886	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		556.00000	443	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.71000	7.76100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		56793.00000	59732	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6231.00000	5557	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		67678.00000	70818	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3992.00000	3519	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		70481.00000	73665	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3551.00000	3121	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		73312.00000	76536	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3152.00000	2762	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		84850.00000	88207	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1910.00000	1653	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.77600	7.82100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12313.00000	13786	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17810.00000	15803	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22977.00000	25147	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		9292.00000	7983	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36729.00000	39467	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4344.00000	3601	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52446.00000	55557	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1826.00000	1457	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		59054.00000	62263	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1269.00000	998	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		55736.00000	58899	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1524.00000	1208	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		69118.00000	72432	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		719.00000	552	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		62394.00000	65642	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1053.00000	821	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86018.00000	89426	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		279.00000	207	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5689.00000	6509	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30862.00000	28203	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2173.00000	2541	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		47532.00000	44420	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		671.00000	801	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		66739.00000	63389	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		32.00000	39	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		109149.00000	105677	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		165.00000	200	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87480.00000	84035	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.72800	7.77300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		62513.00000	65187	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8869.00000	8093	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		73765.00000	76638	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6031.00000	5454	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		76665.00000	79582	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5452.00000	4919	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		79595.00000	82554	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4920.00000	4429	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		91556.00000	94659	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3203.00000	2856	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.68500	7.73000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70145.00000	72676	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13950.00000	13063	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		80585.00000	83288	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10473.00000	9758	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		83272.00000	86014	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9722.00000	9047	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		85987.00000	88767	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9016.00000	8379	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		97085.00000	100003	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6597.00000	6098	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.94800	7.97400		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8992.00000	9638	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7649.00000	6949	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3788.00000	4121	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15457.00000	14444	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		17178.00000	18145	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3035.00000	2657	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.89000	7.91400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16191.00000	16825	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11859.00000	11280	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10234.00000	10694	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18562.00000	17809	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		23818.00000	24622	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7026.00000	6617	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.83500	7.85800		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15023.00000	15513	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20359.00000	19715	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21154.00000	21771	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		14193.00000	13676	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		28521.00000	29261	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9453.00000	9059	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.69500	7.71600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13452.00000	14245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		10775.00000	9910	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		26076.00000	27284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		4018.00000	3567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		42049.00000	43536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1135.00000	964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		55964.00000	57561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		332.00000	270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		63038.00000	64663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		166.00000	132	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		59499.00000	61111	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		237.00000	190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		70112.00000	71753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		79.00000	62	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		77153.00000	78803	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		36.00000	27	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		66578.00000	68212	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		116.00000	91	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5459.00000	5849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		22703.00000	21435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1656.00000	1790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39379.00000	37855	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		360.00000	390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		59137.00000	57509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		54.00000	58	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		80478.00000	78824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		94498.00000	96155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		4.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		102689.00000	101031	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.65000	7.67000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		64931.00000	66308	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2686.00000	2493	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		77843.00000	79298	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1412.00000	1297	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		81121.00000	82591	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1190.00000	1091	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		84411.00000	85895	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1000.00000	914	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		97628.00000	99152	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		479.00000	433	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			7.60900	7.62700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70104.00000	71270	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5204.00000	4968	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82212.00000	83451	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3270.00000	3106	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85301.00000	86555	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2895.00000	2747	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88409.00000	89678	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2557.00000	2423	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		100979.00000	102293	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1522.00000	1434	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.30600	246.09800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		33090.00000	34439	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		8110.00000	7379	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00