



Daily MTM Report

Daily summary for 21/12/2006

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			8.18000	8.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.88000	7.93000			0.00	0.00
R186 On 21/12/2026 Bond			7.45500	7.51000			0.00	0.00
R194 On 28/02/2008 Bond			8.79500	8.83000			0.00	0.00
R201 On 21/12/2014 Bond			7.88000	7.93000			0.00	0.00
R203 On 15/09/2017 Bond			7.76500	7.82000			0.00	0.00
R204 On 21/12/2018 Bond			7.72000	7.77500			0.00	0.00
R206 On 15/01/2014 Bond			7.90500	7.96000			0.00	0.00
R207 On 15/01/2020 Bond			7.65000	7.70500			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			107.25100	107.07400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13887.00000	15130	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		3147.00000	2620	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.10800	249.59050		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		195905.00000	201080	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			255.65700	255.12950		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		201299.00000	206572	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		4.00000	2	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.24400	260.70400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		202138.00000	207517	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		98.00000	77	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			269.99300	269.99300		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		53157.00000	53040	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3227.00000	3110	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.72700	8.77800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.41200	8.47100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84000	7.88900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.02100	9.04100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.45000	8.46700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.31400	8.35300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.26300	8.27100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.20400	8.22900		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			9.15300	9.18300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4102.00000	4029	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			9.19500	9.22200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4223.00000	4159	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		26.00000	28	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13200	9.15500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4142.00000	4090	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		108.00000	112	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04300	9.07400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4352.00000	4280	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		226.00000	235	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.85600	8.90600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		22962.00000	22874	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19536.00000	19569	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89800	8.93800		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6299.00000	5883	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7431.00000	7744	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.80400	8.85000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		8829.00000	8454	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16125.00000	16591	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.69700	8.75000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11587.00000	11168	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20716.00000	21269	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.53500	8.58900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		478.00000	337	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		27040.00000	29102	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47700	8.53300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2871.00000	2475	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31729.00000	33625	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41400	8.47200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4904.00000	4399	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36274.00000	38152	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.23500	8.28400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		17.00000	8	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		48009.00000	51410	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.19000	8.23600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		638.00000	489	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		51966.00000	55043	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			8.14300	8.18600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1615.00000	1363	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56441.00000	59230	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.15100	8.15200		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.54700	8.55200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.93800	8.94500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69200	8.69600		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.95200	8.95600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15600	9.16000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.34200	245.93800		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		31120.00000	33918	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		7540.00000	6298	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.18000	8.23000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6784.00000	7601	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6123.00000	5286	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3195.00000	3681	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10830.00000	9662	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10833.00000	11907	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		3590.00000	3011	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18436.00000	19807	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1411.00000	1128	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13192.00000	14380	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		2677.00000	2210	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11989.00000	13121	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3108.00000	2586	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25686.00000	27203	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		590.00000	453	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1181.00000	1405	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17187.00000	15757	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		370.00000	451	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24825.00000	23252	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		92.00000	114	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		33074.00000	31442	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		18.00000	22	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		41606.00000	39957	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		59042.00000	57387	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		3.00000	3	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		50277.00000	48624	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33328.00000	34920	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		234.00000	173	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			8.12000	8.17000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		17388.00000	18357	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7222.00000	6641	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23687.00000	24831	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4379.00000	3973	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21482.00000	22572	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5211.00000	4750	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22572.00000	23690	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4782.00000	4349	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28374.00000	29618	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3024.00000	2718	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.93900	7.99600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23682.00000	24741	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9210.00000	8618	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27471.00000	28620	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7322.00000	6819	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28462.00000	29631	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6899.00000	6417	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29469.00000	30659	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6495.00000	6034	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33651.00000	34920	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5055.00000	4672	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.87000	7.92000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13339.00000	15088	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		14841.00000	12832	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17392.00000	19458	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		11408.00000	9715	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29849.00000	32619	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		5393.00000	4405	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		38640.00000	41731	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		3265.00000	2597	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		44873.00000	48131	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		2286.00000	1786	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		48075.00000	51404	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		1902.00000	1473	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		54607.00000	58053	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		1302.00000	990	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		115202.00000	118950	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		31.00000	21	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		51323.00000	54714	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		1577.00000	1210	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		61263.00000	64798	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		879.00000	656	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		78178.00000	81844	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		324.00000	232	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8407.00000	9683	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21243.00000	18761	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3437.00000	4066	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		35449.00000	32320	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1131.00000	1373	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		52683.00000	49166	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		293.00000	364	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		71755.00000	68068	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		95118.00000	98841	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		114.00000	78	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		111880.00000	115625	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		39.00000	26	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		128384.00000	132137	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		13.00000	8	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.83000	7.88000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		54079.00000	56831	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		9590.00000	8666	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82348.00000	85613	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		3412.00000	3001	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		64917.00000	67906	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		6499.00000	5812	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		67736.00000	70777	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		5867.00000	5232	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		70593.00000	73684	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		5286.00000	4701	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.73300	7.78600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		65154.00000	67908	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		15036.00000	13967	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75143.00000	78094	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		11437.00000	10565	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77727.00000	80724	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		10653.00000	9827	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		72737.00000	76220	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2308.00000	1968	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91085.00000	94289	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		7353.00000	6733	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.43500	7.49000		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		21568.00000	25106	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		20310.00000	16895	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		41091.00000	46142	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		8961.00000	7059	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		65308.00000	71385	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		3396.00000	2521	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		86406.00000	92941	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		1424.00000	1006	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		97186.00000	103856	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		914.00000	631	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		118760.00000	125585	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		381.00000	253	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		145259.00000	152171	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		109.00000	68	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		91779.00000	98390	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1132.00000	790	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9266.00000	11204	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40018.00000	35004	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3080.00000	3877	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		67032.00000	60876	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		762.00000	997	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		99154.00000	92436	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		135.00000	184	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		134261.00000	127357	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171029.00000	177970	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		31.00000	18	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.38900	7.44500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105604.00000	111456	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		9927.00000	8704	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		124190.00000	130405	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		6386.00000	5527	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		133697.00000	140061	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5061.00000	4351	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		152956.00000	159558	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3104.00000	2631	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		128930.00000	135222	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		5691.00000	4909	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.34800	7.40500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		116938.00000	122599	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		16912.00000	15384	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		134240.00000	140241	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		12227.00000	11039	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		138657.00000	144734	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		11242.00000	10131	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		143104.00000	149254	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		10325.00000	9286	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161129.00000	167537	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		7260.00000	6479	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.74900	8.78700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2133.00000	2292	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		2504.00000	2282	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1890.00000	2036	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2762.00000	2527	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1091.00000	1188	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3974.00000	3690	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1664.00000	1797	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3039.00000	2791	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		461.00000	510	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5866.00000	5533	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		153.00000	172	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8088.00000	7726	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		37.00000	42	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10513.00000	10137	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13034.00000	12654	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15586.00000	15205	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		18153.00000	17772	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		20731.00000	20350	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		28524.00000	28143	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		25917.00000	25536	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		23319.00000	22938	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.57900	8.62500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4483.00000	4664	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3511.00000	3334	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5599.00000	5808	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2687.00000	2538	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5364.00000	5568	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2840.00000	2686	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5839.00000	6054	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2540.00000	2397	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6854.00000	7090	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2009.00000	1887	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.36800	8.42200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6211.00000	6365	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4420.00000	4279	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6828.00000	6992	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3950.00000	3818	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7150.00000	7319	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3728.00000	3601	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		6988.00000	7154	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3838.00000	3709	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7818.00000	7997	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3311.00000	3194	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.85400	7.90500		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14051.00000	15777	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8410.00000	7092	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6787.00000	7858	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16075.00000	14101	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24167.00000	26464	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		3866.00000	3118	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		36260.00000	38943	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		1559.00000	1198	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		44075.00000	46901	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		859.00000	640	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38833.00000	41570	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		1284.00000	977	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		41440.00000	44224	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1052.00000	793	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		49407.00000	52299	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		565.00000	413	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		62932.00000	65916	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		199.00000	139	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2748.00000	3275	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		27236.00000	24719	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		890.00000	1092	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		40857.00000	38014	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		226.00000	284	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		55955.00000	52969	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		44.00000	56	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		71826.00000	68795	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		76443.00000	79465	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		67.00000	44	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.79300	7.84500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44864.00000	47166	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		7483.00000	6742	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53550.00000	56041	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5093.00000	4542	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55806.00000	58338	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		4604.00000	4094	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		58090.00000	60663	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4153.00000	3684	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		67480.00000	70190	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		2697.00000	2365	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			7.74000	7.79300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51015.00000	53209	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		11584.00000	10744	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58991.00000	61344	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		8747.00000	8066	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61056.00000	63445	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		8131.00000	7487	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63146.00000	65571	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		7550.00000	6942	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		71741.00000	74296	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		5550.00000	5071	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.74300	7.79800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8647.00000	10459	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12147.00000	9947	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19105.00000	22001	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		4543.00000	3427	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33447.00000	37067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1235.00000	842	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		49695.00000	53615	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		235.00000	142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		56358.00000	60324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		109.00000	63	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		53023.00000	56970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		161.00000	95	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		66346.00000	70344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		31.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		59692.00000	63673	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		72.00000	41	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		82791.00000	86802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		3.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2895.00000	3704	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24882.00000	21679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		675.00000	916	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41585.00000	37813	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		100402.00000	96390	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		80115.00000	76108	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		105.00000	150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		60383.00000	56416	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.68900	7.74600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		54884.00000	58548	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2438.00000	1989	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		66988.00000	70851	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		1221.00000	970	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		70076.00000	73975	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1015.00000	801	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		73179.00000	77111	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		840.00000	659	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		85682.00000	89705	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		376.00000	287	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.64100	7.69900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60220.00000	63682	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5263.00000	4591	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		71383.00000	75057	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3303.00000	2843	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		74247.00000	77965	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		2922.00000	2506	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		77135.00000	80894	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2579.00000	2204	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		88863.00000	92756	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1527.00000	1287	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.69900	7.75400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13839.00000	15936	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		14150.00000	11963	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25620.00000	28602	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		6749.00000	5447	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		40400.00000	44025	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		2828.00000	2169	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		56852.00000	60851	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1046.00000	760	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		63661.00000	67746	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		689.00000	490	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		60249.00000	64294	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		850.00000	612	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		73945.00000	78118	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		359.00000	247	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		67084.00000	71204	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		556.00000	392	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91046.00000	95289	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		121.00000	80	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6326.00000	7519	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26313.00000	23222	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2341.00000	2874	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42513.00000	38762	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		682.00000	865	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		61563.00000	57461	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		26.00000	35	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		103957.00000	99681	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		153.00000	200	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		82282.00000	78044	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.64900	7.70500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		66263.00000	69752	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		7400.00000	6563	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77873.00000	81592	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		4920.00000	4314	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		80854.00000	84623	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		4421.00000	3865	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		83860.00000	87676	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		3966.00000	3456	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		96090.00000	100065	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2517.00000	2167	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.60500	7.66300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73662.00000	77063	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		12373.00000	11337	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84391.00000	88003	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		9184.00000	8361	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87145.00000	90806	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		8502.00000	7726	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89925.00000	93632	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		7861.00000	7131	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101262.00000	105136	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		5681.00000	5119	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.87700	7.93300		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9642.00000	11311	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		6176.00000	4935	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3973.00000	4887	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		13519.00000	11524	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18441.00000	20777	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		2176.00000	1602	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.81600	7.87300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10816.00000	12070	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		17070.00000	15432	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17072.00000	18751	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		10666.00000	9453	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25017.00000	27089	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		6151.00000	5331	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.76100	7.81900		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15696.00000	17065	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19109.00000	17610	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22046.00000	23738	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13163.00000	11986	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		29637.00000	31631	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		8646.00000	7772	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.62900	7.68400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14111.00000	16642	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		8905.00000	7068	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27536.00000	31097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		2950.00000	2143	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		44149.00000	48271	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		706.00000	461	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		58335.00000	62632	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		174.00000	103	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		65480.00000	69813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		79.00000	45	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		61909.00000	66227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		118.00000	69	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		72596.00000	76948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		34.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79660.00000	84020	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		69043.00000	73387	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		52.00000	29	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5552.00000	6896	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		20267.00000	17244	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1574.00000	2069	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36769.00000	32896	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		305.00000	425	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56554.00000	52305	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		39.00000	57	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		77934.00000	73585	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		97024.00000	101390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		100158.00000	95793	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.58200	7.63800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		67001.00000	71017	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2242.00000	1838	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		80085.00000	84278	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1141.00000	913	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83398.00000	87622	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		954.00000	759	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86719.00000	90972	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		794.00000	628	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		100029.00000	104365	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		366.00000	282	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			7.54000	7.59800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		71848.00000	75774	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		4687.00000	4069	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		84106.00000	88232	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		2903.00000	2487	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		87227.00000	91396	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2560.00000	2185	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90366.00000	94573	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2253.00000	1916	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		103037.00000	107367	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1319.00000	1106	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.13800	246.63100		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		36114.00000	39955	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		5804.00000	4575	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00