



Daily MTM Report

Daily summary for 01/12/2006

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			8.28500	8.30500			0.00	0.00
R157 On 15/09/2015 Bond			8.00000	8.02500			0.00	0.00
R186 On 21/12/2026 Bond			7.60500	7.63000			0.00	0.00
R194 On 28/02/2008 Bond			8.88000	8.90000			0.00	0.00
R201 On 21/12/2014 Bond			8.00000	8.02500			0.00	0.00
R203 On 15/09/2017 Bond			7.88500	7.91000			0.00	0.00
R204 On 21/12/2018 Bond			7.86500	7.89000			0.00	0.00
R206 On 15/01/2014 Bond			8.03000	8.05500			0.00	0.00
R207 On 15/01/2020 Bond			7.79000	7.81500			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			106.70800	106.58000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12010.00000	12736	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		6210.00000	5656	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.66800	248.27500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		182750.00000	186680	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			254.05100	253.69300		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		186951.00000	190527	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		21.00000	17	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.47200	259.10600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		186320.00000	189945	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		260.00000	225	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.96200	272.93600		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		81318.00000	81494	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1958.00000	1874	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.79600	8.82500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.42900	8.45700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85100	7.88100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.07100	9.07200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.43200	8.46300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.31200	8.34500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.21000	8.24400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.15900	8.19400		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			8.97500	8.91800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.17600	9.18000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4096.00000	4087	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2.00000	1	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.23600	9.23600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4268.00000	4267	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		37.00000	37	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.18500	9.18400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4226.00000	4228	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		122.00000	121	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17300	9.17000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4594.00000	4600	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		218.00000	216	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.99900	8.98500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23571.00000	23563	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19943.00000	19902	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.01000	9.01500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8422.00000	8311	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8151.00000	8131	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.92400	8.93800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10347.00000	10198	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16034.00000	16139	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.81900	8.84500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12972.00000	12740	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20360.00000	20603	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.59500	8.62800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1212.00000	1034	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		26174.00000	27337	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53800	8.57100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3758.00000	3469	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31049.00000	32105	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.47400	8.51000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5773.00000	5415	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35567.00000	36683	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.25300	8.28600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		91.00000	63	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		47895.00000	50140	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.20100	8.23600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		891.00000	744	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		52161.00000	54436	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			8.14400	8.18100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1878.00000	1640	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56980.00000	59315	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.13000	8.13000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.54900	8.53100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.95900	8.91800		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70000	8.67300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.95400	8.92100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15300	9.11700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.13000	244.83300		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		27117.00000	28783	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		14587.00000	13283	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.28500	8.30500		4.15	0.00	26.00
R153 On 01/02/2007 Bond Future	8.25	Call		6923.00000	7173	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8738.00000	8328	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3594.00000	3743	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13705.00000	13194	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10575.00000	10912	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5808.00000	5486	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17446.00000	17903	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2896.00000	2694	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12697.00000	13076	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4657.00000	4377	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11615.00000	11973	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5210.00000	4909	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24155.00000	24688	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1534.00000	1408	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1562.00000	1635	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		20044.00000	19457	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		619.00000	648	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		27550.00000	26920	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		209.00000	219	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		35667.00000	35018	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		60.00000	62	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		44124.00000	43467	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		61520.00000	60860	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		14.00000	15	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		52765.00000	52106	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31407.00000	31992	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		790.00000	715	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	8.25000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		16648.00000	16984	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8957.00000	8675	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22571.00000	22978	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5739.00000	5528	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20493.00000	20877	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6697.00000	6463	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21520.00000	21915	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6204.00000	5982	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27009.00000	27459	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4134.00000	3966	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.06200	8.07600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22835.00000	23058	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10677.00000	10495	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26465.00000	26710	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8629.00000	8470	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27415.00000	27666	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8165.00000	8012	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28381.00000	28638	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7720.00000	7573	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32404.00000	32682	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6121.00000	5995	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.99500	8.02000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16406.00000	17203	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17897.00000	16830	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12881.00000	13551	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		21857.00000	20664	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27229.00000	28341	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10248.00000	9497	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		35004.00000	36285	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7103.00000	6521	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		40601.00000	41982	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5489.00000	5006	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		43507.00000	44934	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4809.00000	4372	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		49496.00000	51004	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3666.00000	3310	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		107962.00000	109786	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		265.00000	226	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		46474.00000	47943	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4204.00000	3809	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		55678.00000	57256	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2768.00000	2483	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		71746.00000	73449	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		1366.00000	1206	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8535.00000	9025	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		28845.00000	27472	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3999.00000	4254	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		43486.00000	41877	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1614.00000	1725	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		60640.00000	58887	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		554.00000	594	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		79490.00000	77667	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		88184.00000	89961	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		654.00000	568	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		104675.00000	106494	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		309.00000	264	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		121039.00000	122880	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		143.00000	121	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.96000	7.98500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		49994.00000	51219	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		13181.00000	12584	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		76602.00000	78117	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5343.00000	5035	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60115.00000	61469	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9374.00000	8905	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		62764.00000	64148	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8572.00000	8133	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		65456.00000	66868	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7826.00000	7415	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.86000	7.88200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61543.00000	62579	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		18313.00000	17775	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71055.00000	72178	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		14237.00000	13785	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		73523.00000	74667	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		13337.00000	12906	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		67006.00000	68371	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3465.00000	3255	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		86333.00000	87571	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9488.00000	9152	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.57900	7.60700		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		19083.00000	20400	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		32433.00000	30277	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		35320.00000	37305	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		17798.00000	16309	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		56195.00000	58757	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		8891.00000	7980	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		75192.00000	78097	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4818.00000	4250	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		85194.00000	88225	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3530.00000	3088	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		105684.00000	108893	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1913.00000	1648	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		131343.00000	134691	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		802.00000	676	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		80142.00000	83115	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		4103.00000	3603	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8985.00000	9708	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		54346.00000	51596	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3527.00000	3848	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		82087.00000	78935	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1128.00000	1241	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		114128.00000	110767	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		288.00000	318	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		149022.00000	145579	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		156725.00000	160140	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		335.00000	276	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.53900	7.56400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		95730.00000	98054	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		14898.00000	14125	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		113123.00000	115638	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		10164.00000	9582	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		122103.00000	124702	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		8312.00000	7813	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		140455.00000	143195	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		5448.00000	5090	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		117593.00000	120151	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		9199.00000	8660	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.50000	7.52400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		107292.00000	109442	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		22086.00000	21267	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		123637.00000	125946	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		16445.00000	15785	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		127831.00000	130176	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		15237.00000	14613	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		132061.00000	134442	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		14103.00000	13515	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		149292.00000	151801	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		10244.00000	9784	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.85200	8.90400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2095.00000	2296	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		3638.00000	3318	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1879.00000	2065	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3923.00000	3589	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1155.00000	1287	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5210.00000	4822	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1677.00000	1849	1.57	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4223.00000	3875	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		552.00000	627	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7128.00000	6682	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		220.00000	256	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9327.00000	8842	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		70.00000	84	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11717.00000	11210	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		23.00000	27	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14219.00000	13704	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6.00000	8	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16762.00000	16243	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19326.00000	18806	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		21903.00000	21383	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		29696.00000	29175	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		27088.00000	26568	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		24491.00000	23970	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.75200	8.76700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4197.00000	4241	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4329.00000	4257	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5223.00000	5276	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3416.00000	3352	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5007.00000	5058	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3587.00000	3521	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5445.00000	5499	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3250.00000	3188	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6384.00000	6446	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2643.00000	2588	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.58400	8.58000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5970.00000	5947	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5043.00000	5042	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6558.00000	6534	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4542.00000	4541	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6864.00000	6840	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4305.00000	4303	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		6710.00000	6686	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4422.00000	4421	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7501.00000	7476	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3856.00000	3854	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.96800	7.99800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13340.00000	14156	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13222.00000	12260	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6952.00000	7461	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21761.00000	20494	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		22189.00000	23308	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7410.00000	6752	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33005.00000	34376	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3827.00000	3421	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40187.00000	41673	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2494.00000	2202	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35354.00000	36766	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3327.00000	2962	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		37749.00000	39200	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2884.00000	2558	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45169.00000	46717	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1849.00000	1620	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		58093.00000	59747	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		883.00000	759	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3236.00000	3506	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		33247.00000	31739	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1293.00000	1412	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		46782.00000	45124	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		437.00000	481	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		61689.00000	59956	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		124.00000	137	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		77429.00000	75664	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		71263.00000	72977	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		409.00000	345	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.91700	7.94100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41946.00000	42896	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		10152.00000	9709	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50108.00000	51152	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7238.00000	6889	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52239.00000	53305	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6624.00000	6297	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		54402.00000	55489	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		6052.00000	5746	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		63343.00000	64506	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4147.00000	3917	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			7.86600	7.88800		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48155.00000	48982	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		14134.00000	13711	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		55749.00000	56645	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10915.00000	10561	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		57721.00000	58634	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		10206.00000	9870	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		59720.00000	60650	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9534.00000	9214	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		67968.00000	68958	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		7187.00000	6927	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.85700	7.88600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16850.00000	18062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8665.00000	7782	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8113.00000	8843	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17991.00000	16625	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29246.00000	30887	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3411.00000	2956	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		44153.00000	46068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1071.00000	890	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		50501.00000	52480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		630.00000	513	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		47310.00000	49260	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		825.00000	679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		60201.00000	62242	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		263.00000	208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		53718.00000	55722	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		476.00000	384	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		76461.00000	78544	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		50.00000	38	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3143.00000	3485	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		31508.00000	29754	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		948.00000	1068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		48235.00000	46259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		106784.00000	104689	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		37.00000	42	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		86519.00000	84428	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		216.00000	247	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		66872.00000	64807	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.81200	7.83600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		49982.00000	51400	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3986.00000	3690	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		61514.00000	63044	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		2197.00000	2012	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		64485.00000	66038	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1875.00000	1712	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		67482.00000	69055	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1594.00000	1451	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		79655.00000	81290	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		800.00000	720	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.76500	7.78800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		55744.00000	57013	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		7089.00000	6734	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		66423.00000	67791	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4644.00000	4388	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		69179.00000	70568	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4156.00000	3921	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		71965.00000	73374	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3711.00000	3496	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		83342.00000	84819	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2308.00000	2162	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.83800	7.86700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12731.00000	13565	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21769.00000	20373	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22709.00000	23941	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12565.00000	11567	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		35538.00000	37124	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6693.00000	6049	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		50378.00000	52232	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3299.00000	2923	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		56701.00000	58634	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2456.00000	2159	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		53520.00000	55416	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2849.00000	2515	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		66412.00000	68438	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1553.00000	1349	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		59913.00000	61881	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2112.00000	1850	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		82925.00000	85049	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		727.00000	621	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6384.00000	6865	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		35098.00000	33349	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2759.00000	2992	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		51658.00000	49661	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1012.00000	1105	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		70620.00000	68483	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		79.00000	87	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		112737.00000	110515	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		310.00000	341	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		91166.00000	88966	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.79600	7.82100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		60712.00000	62102	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10731.00000	10216	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		71591.00000	73099	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7520.00000	7123	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		74403.00000	75938	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6853.00000	6483	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		77247.00000	78808	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6235.00000	5890	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		88893.00000	90544	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4203.00000	3949	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.75500	7.77800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68318.00000	69537	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15751.00000	15233	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		78483.00000	79794	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11999.00000	11573	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		81103.00000	82435	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		11182.00000	10777	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83752.00000	85105	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10410.00000	10027	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		94602.00000	96032	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7743.00000	7436	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.99500	8.02600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8747.00000	9464	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		10088.00000	9206	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3969.00000	4365	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		18322.00000	17118	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		16167.00000	17228	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		4708.00000	4171	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.94400	7.96900		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15370.00000	15991	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		13811.00000	13173	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9782.00000	10234	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		20883.00000	20075	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		22561.00000	23354	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		8543.00000	8076	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.89200	7.91400		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20131.00000	20690	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15923.00000	15402	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14305.00000	14746	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		22392.00000	21754	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		27171.00000	27845	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10854.00000	10448	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.76200	7.79100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12092.00000	13081	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		15307.00000	14023	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		23096.00000	24598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6931.00000	6160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		37581.00000	39486	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2559.00000	2192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		50722.00000	52826	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		982.00000	813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		57555.00000	59720	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		575.00000	467	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		54125.00000	56262	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		755.00000	619	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		64465.00000	66672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		324.00000	258	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		71401.00000	73635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		176.00000	137	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		61004.00000	63192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		434.00000	349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5193.00000	5710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28329.00000	26574	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1767.00000	1974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		45382.00000	43317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		462.00000	524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		65132.00000	62921	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		91.00000	104	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		86408.00000	84148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		88634.00000	90898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		32.00000	24	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		13.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		108589.00000	106319	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.72300	7.74700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		60161.00000	61741	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3928.00000	3639	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		72624.00000	74310	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2205.00000	2023	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		75810.00000	77518	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1892.00000	1732	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		79017.00000	80745	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1619.00000	1477	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		91973.00000	93761	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		837.00000	756	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			7.68300	7.70700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		65391.00000	66889	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6693.00000	6336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		77088.00000	78688	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4348.00000	4093	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		80088.00000	81710	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3883.00000	3651	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		83112.00000	84754	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3461.00000	3249	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		95393.00000	97105	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2138.00000	1995	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.68300	245.33700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		30118.00000	32220	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		12748.00000	11390	0.00	0.00	0.00
Total for Derivatives:							0.00	1,796.00
Grand Total:							0.00	1,796.00