



Daily MTM Report

Daily summary for 08/12/2006

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			8.32500	8.27500			0.00	0.00
R157 On 15/09/2015 Bond			8.00000	7.92000			0.00	0.00
R186 On 21/12/2026 Bond			7.57000	7.48500			0.00	0.00
R194 On 28/02/2008 Bond			8.92500	8.88000			0.00	0.00
R201 On 21/12/2014 Bond			8.01000	7.93000			0.00	0.00
R203 On 15/09/2017 Bond			7.87500	7.79500			0.00	0.00
R204 On 21/12/2018 Bond			7.84000	7.76000			0.00	0.00
R206 On 15/01/2014 Bond			8.04000	7.96000			0.00	0.00
R207 On 15/01/2020 Bond			7.77000	7.69000			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			106.69300	106.96800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14040.00000	12159	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4360.00000	5229	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.69700	249.58150		3.89	5.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		195815.00000	186970	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			254.23300	255.13850		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		201392.00000	192341	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		7.00000	11	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.78100	260.70500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		202177.00000	192987	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		127.00000	177	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.80800	272.80800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		79685.00000	79623	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1605.00000	1543	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.89100	8.80500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48400	8.36200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89400	7.76800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.14300	9.10600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48900	8.37000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.35800	8.23100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.26600	8.14500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.22100	8.10000		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			9.03800	8.97500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.19800	9.19100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4122.00000	4139	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1.00000	1	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.35500	9.29700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4407.00000	4543	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		28.00000	24	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.33300	9.25300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4374.00000	4553	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		102.00000	87	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.26400	9.23000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4725.00000	4803	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		193.00000	182	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13600	9.03400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23456.00000	23557	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19711.00000	19569	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.10900	9.04200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8197.00000	8766	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7435.00000	6785	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.03900	8.95300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10170.00000	10811	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15581.00000	14653	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.93800	8.84100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12710.00000	13435	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20169.00000	19120	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.68200	8.57200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		775.00000	1196	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		27997.00000	23951	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.62400	8.50400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3051.00000	3956	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33053.00000	29069	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.55400	8.42900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4878.00000	5987	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37966.00000	33964	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.29600	8.16500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		16.00000	59	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		56135.00000	47130	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.24600	8.11000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		426.00000	829	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		60399.00000	51360	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			8.18900	8.05100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1114.00000	1815	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		65257.00000	56321	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.17000	8.09000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.56700	8.46900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.92700	8.86700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67300	8.66400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.93500	8.93500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15600	9.15400		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.07500	245.77000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		32029.00000	27326	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		10129.00000	12376	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.32000	8.27000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		7029.00000	6187	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7689.00000	8496	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3567.00000	3025	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12523.00000	13630	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10843.00000	9772	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4922.00000	5500	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17993.00000	16652	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2289.00000	2596	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13056.00000	11884	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3862.00000	4339	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11927.00000	10805	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4368.00000	4894	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24908.00000	23423	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1133.00000	1298	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1491.00000	1206	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18818.00000	20182	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		556.00000	429	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26333.00000	27854	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		174.00000	127	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34477.00000	36079	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		45.00000	31	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		42955.00000	44589	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		60364.00000	62012	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9.00000	6	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51605.00000	53251	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32314.00000	30747	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		542.00000	624	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			8.28000	8.23000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16747.00000	15776	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8438.00000	9012	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22770.00000	21633	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5320.00000	5727	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20658.00000	19573	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6244.00000	6704	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21702.00000	20590	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5768.00000	6201	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27278.00000	26045	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3785.00000	4097	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.11500	8.06400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22833.00000	21884	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10328.00000	10850	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26493.00000	25466	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8310.00000	8756	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27451.00000	26406	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7855.00000	8282	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28426.00000	27363	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7418.00000	7827	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32482.00000	31351	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5852.00000	6193	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.99000	7.91000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15696.00000	12748	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		16447.00000	19487	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19798.00000	16405	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13063.00000	15659	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32068.00000	27686	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		6862.00000	8468	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40620.00000	35773	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		4495.00000	5636	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		46675.00000	41577	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3338.00000	4228	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		49789.00000	44583	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		2866.00000	3648	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		56151.00000	50759	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2096.00000	2692	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		116025.00000	110072	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		104.00000	139	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		52950.00000	47645	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2454.00000	3138	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		62651.00000	57111	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1517.00000	1965	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		79279.00000	73504	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		675.00000	888	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10542.00000	8274	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22628.00000	26348	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4972.00000	3683	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		36234.00000	40933	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1993.00000	1382	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		52794.00000	58171	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		668.00000	430	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		71379.00000	77130	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		96045.00000	90153	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		291.00000	387	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		112715.00000	106768	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		124.00000	166	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		129173.00000	123202	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		51.00000	69	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.96500	7.88500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		54790.00000	50407	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		10668.00000	12137	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82617.00000	77447	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4047.00000	4729	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65451.00000	60707	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7400.00000	8508	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68224.00000	63400	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		6723.00000	7750	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71036.00000	66135	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6096.00000	7047	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.86200	7.77800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		66405.00000	62023	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		15711.00000	17362	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76337.00000	71656	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12054.00000	13406	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78905.00000	74154	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11254.00000	12536	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		73517.00000	68086	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2512.00000	3113	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92175.00000	87110	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		7866.00000	8834	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54600	7.46000		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		26529.00000	20841	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		21485.00000	26605	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		46378.00000	38614	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		10462.00000	13506	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		70261.00000	61020	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		4564.00000	6131	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		90970.00000	81004	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2203.00000	3045	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		101584.00000	91383	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1526.00000	2134	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		122912.00000	112417	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		747.00000	1060	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		149205.00000	138518	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		269.00000	391	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		96253.00000	86158	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		1821.00000	2534	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13079.00000	9609	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40046.00000	47385	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5322.00000	3613	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		65489.00000	74587	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1737.00000	1077	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		96343.00000	106491	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		443.00000	248	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		130784.00000	141397	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		174882.00000	164120	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		98.00000	144	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.50500	7.41800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		109716.00000	100684	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		10635.00000	12523	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		128202.00000	118632	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		6995.00000	8345	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		137652.00000	127859	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5612.00000	6740	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		156791.00000	146638	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3535.00000	4302	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		132913.00000	123229	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6271.00000	7506	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.46600	7.37800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		120747.00000	112040	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		17323.00000	19643	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		138044.00000	128832	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		12633.00000	14447	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		142455.00000	133129	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		11642.00000	13343	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		146895.00000	137461	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		10718.00000	12310	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		164882.00000	155063	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		7615.00000	8823	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.90100	8.85200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2160.00000	1928	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		3182.00000	3441	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1932.00000	1716	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3456.00000	3730	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1172.00000	1016	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4706.00000	5041	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1719.00000	1518	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3745.00000	4035	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		544.00000	455	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6600.00000	7001	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		208.00000	166	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8794.00000	9243	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		62.00000	47	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11189.00000	11664	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		18.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13695.00000	14180	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16240.00000	16729	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18805.00000	19295	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		21382.00000	21873	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		29175.00000	29666	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		26568.00000	27058	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		23970.00000	24461	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.80800	8.76500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4106.00000	3928	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4223.00000	4379	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5135.00000	4933	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3312.00000	3444	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4918.00000	4720	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3483.00000	3619	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5358.00000	5150	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3148.00000	3274	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6302.00000	6076	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2546.00000	2654	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.67400	8.63200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5742.00000	5612	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5099.00000	5198	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6321.00000	6184	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4590.00000	4681	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6624.00000	6483	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4348.00000	4436	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		6471.00000	6332	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4468.00000	4558	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7253.00000	7105	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3892.00000	3973	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.98100	7.89900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15783.00000	12986	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9784.00000	11861	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8375.00000	6512	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17305.00000	20315	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		25692.00000	22081	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5033.00000	6296	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		37413.00000	33219	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2355.00000	3034	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		45013.00000	40585	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1440.00000	1885	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		39912.00000	35631	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2005.00000	2598	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		42447.00000	38088	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1702.00000	2216	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		50221.00000	45677	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1022.00000	1351	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		63529.00000	58807	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		439.00000	590	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3907.00000	2857	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		28037.00000	31861	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1541.00000	1051	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		41150.00000	45534	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		506.00000	319	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		55878.00000	60565	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		136.00000	79	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		71561.00000	76377	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		76917.00000	72109	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		182.00000	248	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.93000	7.84700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		45563.00000	41906	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8299.00000	9474	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54119.00000	50175	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5779.00000	6667	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56341.00000	52332	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5256.00000	6079	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		58592.00000	54522	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4772.00000	5534	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		67850.00000	63568	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3184.00000	3734	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			7.88000	7.79500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51578.00000	48067	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12262.00000	13592	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59480.00000	55722	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9349.00000	10434	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61524.00000	57710	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		8714.00000	9741	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63595.00000	59725	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8113.00000	9085	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72109.00000	68037	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6032.00000	6802	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.84900	7.76800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11124.00000	8383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12438.00000	15586	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		21906.00000	17767	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5157.00000	6907	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		36073.00000	30923	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1675.00000	2413	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		52061.00000	46403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		415.00000	646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		58654.00000	52898	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		220.00000	352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		55352.00000	49639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		304.00000	480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		68579.00000	62743	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		77.00000	130	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		61963.00000	56173	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		157.00000	255	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		84985.00000	79105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4506.00000	3099	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24307.00000	28789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1395.00000	862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		40119.00000	45473	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		98222.00000	104107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		52.00000	25	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		77971.00000	83832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		319.00000	174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		58411.00000	64154	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.80300	7.72100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		56888.00000	51703	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2641.00000	3349	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		68940.00000	63460	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		1371.00000	1784	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		72014.00000	66477	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1152.00000	1508	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		75104.00000	69517	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		964.00000	1270	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		87559.00000	81826	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		452.00000	612	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.75600	7.67300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		62185.00000	57288	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5377.00000	6372	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		73348.00000	68149	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3418.00000	4110	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		76210.00000	70946	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3034.00000	3663	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		79094.00000	73771	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2688.00000	3257	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		90803.00000	85284	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1617.00000	1989	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.81500	7.73300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		16652.00000	13400	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		15330.00000	18434	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28530.00000	24122	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8026.00000	9975	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		43031.00000	37754	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		3826.00000	4906	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		59108.00000	53284	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1669.00000	2201	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		65787.00000	59823	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1182.00000	1575	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		62437.00000	56539	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1406.00000	1864	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		75912.00000	69798	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		693.00000	935	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		69153.00000	63131	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		992.00000	1327	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		92846.00000	86596	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		288.00000	395	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8591.00000	6540	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26945.00000	31250	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3781.00000	2698	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42321.00000	47594	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1392.00000	923	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		60640.00000	66528	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		103.00000	58	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		102401.00000	108712	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		422.00000	258	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		80917.00000	87110	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.77200	7.69000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		68104.00000	63015	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8085.00000	9295	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79605.00000	74196	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5496.00000	6386	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82557.00000	77079	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		4969.00000	5789	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85535.00000	79991	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4485.00000	5239	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		97653.00000	91883	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		2924.00000	3453	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.73000	7.64700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		75379.00000	70516	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		12868.00000	14320	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		86066.00000	80913	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		9639.00000	10800	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88808.00000	83589	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		8944.00000	10039	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91575.00000	86292	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8290.00000	9321	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		102858.00000	97344	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6055.00000	6857	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			8.00800	7.92600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		10933.00000	8584	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7104.00000	8997	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		5095.00000	3708	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		14278.00000	17133	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		19525.00000	16287	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		2896.00000	3900	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.95700	7.87400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11434.00000	9648	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		17738.00000	20145	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17678.00000	15305	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11323.00000	13142	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25535.00000	22609	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		6720.00000	7987	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.90600	7.82100		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16142.00000	14184	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19653.00000	21880	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22469.00000	20053	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		13684.00000	15452	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		30004.00000	27153	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9111.00000	10444	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.74500	7.66300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16652.00000	12966	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		9781.00000	12573	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		29983.00000	24911	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		3732.00000	5137	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		46220.00000	40279	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1113.00000	1649	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		60175.00000	53898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		349.00000	549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		67248.00000	60885	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		183.00000	297	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		63710.00000	57384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		254.00000	406	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		74318.00000	67902	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		92.00000	153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		81354.00000	74909	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		44.00000	76	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		70786.00000	64393	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		130.00000	215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7559.00000	5419	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		20610.00000	24947	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2685.00000	1743	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36214.00000	41750	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		718.00000	416	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55302.00000	61477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		140.00000	71	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		76371.00000	82780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		98693.00000	92220	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		6.00000	11	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		19.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		98510.00000	104977	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.70400	7.62200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		68552.00000	62779	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2534.00000	3195	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		81546.00000	75501	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1341.00000	1730	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		84837.00000	78740	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1133.00000	1471	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		88139.00000	81996	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		954.00000	1246	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		101385.00000	95106	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		462.00000	618	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			7.66400	7.58100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		73405.00000	67875	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		4916.00000	5850	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		85623.00000	79799	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3091.00000	3733	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		88733.00000	82849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2738.00000	3318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		91861.00000	85920	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2419.00000	2943	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		104489.00000	98363	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1442.00000	1781	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.74800	246.61500		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		37883.00000	31591	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		7733.00000	10111	0.00	0.00	0.00
Total for Derivatives:							5.00	1,828.00
Grand Total:							5.00	1,828.00