



Daily MTM Report

Daily summary for 07/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.15000	8.21500			0.00	0.00
R157 On 15/09/2015 Bond			8.02000	8.07500			0.00	0.00
R186 On 21/12/2026 Bond			7.71500	7.77000			0.00	0.00
R194 On 28/02/2008 Bond			8.59500	8.66000			0.00	0.00
R201 On 21/12/2014 Bond			8.00000	8.05500			0.00	0.00
R203 On 15/09/2017 Bond			7.91000	7.96500			0.00	0.00
R204 On 21/12/2018 Bond			7.89500	7.95000			0.00	0.00
R207 On 15/01/2020 Bond			7.84000	7.89500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRD1 On 01/02/2007 Index Future			106.78600	106.52700		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13196.00000	14705	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		7926.00000	6845	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.69300	247.94400		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		179440.00000	186930	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			254.21700	253.45300		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		184583.00000	192206	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		53.00000	36	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.01800	259.23700		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		187727.00000	195450	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		357.00000	270	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.71400	8.74900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45500	8.48000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.02000	8.03900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.97400	9.00300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44000	8.46000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39400	8.42700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.31300	8.34800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.28800	8.32400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.77600	8.77600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.01800	9.04600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3780.00000	3713	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		11.00000	11	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.09800	9.14300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4072.00000	3969	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		67.00000	73	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.06800	9.11600		0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/08/2007 jFra	7.50	Call		4102.00000	3997	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		163.00000	175	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.99600	9.04000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4328.00000	4229	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		291.00000	307	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.86900	8.91500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24074.00000	23992	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20617.00000	20647	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.88300	8.92300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		9059.00000	8662	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10464.00000	10798	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81300	8.85000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10633.00000	10319	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17930.00000	18294	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.72300	8.75700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13073.00000	12788	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22074.00000	22414	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.51200	8.55000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1577.00000	1364	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29729.00000	31072	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46500	8.50000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3882.00000	3586	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34085.00000	35228	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.41200	8.44500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5775.00000	5455	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38248.00000	39290	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.32100	8.35400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		418.00000	324	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		43701.00000	45881	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.28600	8.31900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1696.00000	1469	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		47405.00000	49460	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.24500	8.27900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2996.00000	2685	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		51492.00000	53537	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.92900	7.93400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.27800	8.28700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.69300	8.70500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.45300	8.45900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.71100	8.71800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 30/04/2007 jRod			8.94700	8.95500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71500	8.72100		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.67600	245.08300		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		32060.00000	35626	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		17030.00000	14666	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16000	8.23000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		9506.00000	10694	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8845.00000	7716	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13434.00000	14874	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		6191.00000	5315	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20454.00000	22213	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3429.00000	2871	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15637.00000	17193	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		5122.00000	4361	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14519.00000	16018	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5638.00000	4821	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27126.00000	29080	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2031.00000	1668	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5642.00000	6495	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13276.00000	11813	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2954.00000	3495	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18960.00000	17184	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1459.00000	1768	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		25915.00000	23907	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		646.00000	802	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		33629.00000	31468	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		255.00000	324	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		41843.00000	39596	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		27.00000	36	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		59069.00000	56761	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		89.00000	116	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		50364.00000	48074	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34282.00000	36370	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1189.00000	960	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.13000	8.20000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		18491.00000	19814	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		9254.00000	8408	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22384.00000	23856	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		7042.00000	6345	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23417.00000	24924	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6556.00000	5893	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		24473.00000	26015	4.15	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	8.80	Put		6095.00000	5467	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		28912.00000	30582	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4491.00000	3992	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.95400	8.02700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24457.00000	25785	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10882.00000	10097	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28119.00000	29554	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8867.00000	8188	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29075.00000	30535	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8409.00000	7756	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30046.00000	31532	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7970.00000	7341	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34081.00000	35661	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6381.00000	5848	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.02000	8.08000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17276.00000	19290	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		23225.00000	20781	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27329.00000	29981	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		14805.00000	13000	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		34513.00000	37511	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		11070.00000	9611	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		39693.00000	42901	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9039.00000	7788	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		42392.00000	45695	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		8152.00000	6997	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		47970.00000	51452	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		6598.00000	5622	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13936.00000	15688	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		27370.00000	24664	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		104131.00000	108415	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		892.00000	718	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		45152.00000	48547	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		7340.00000	6277	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		53761.00000	57399	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5309.00000	4490	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		69010.00000	72948	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3088.00000	2569	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9721.00000	11090	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		34490.00000	31400	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5125.00000	5959	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		49070.00000	45445	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2426.00000	2877	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		65910.00000	61902	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1022.00000	1237	7.23	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	7.00	Put		84417.00000	80173	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		84836.00000	88974	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1764.00000	1445	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		100910.00000	105174	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1001.00000	808	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		117000.00000	121343	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		562.00000	447	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.00000	8.06000		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		48092.00000	50992	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		16726.00000	15271	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		57650.00000	60838	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		12357.00000	11189	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		60160.00000	63415	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		11415.00000	10315	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		62714.00000	66033	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		10531.00000	9495	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		73329.00000	76885	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		7517.00000	6718	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.91000	7.96800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		58924.00000	61644	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		21824.00000	20414	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		67996.00000	70933	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		17307.00000	16114	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		70355.00000	73343	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		16299.00000	15157	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		62322.00000	65818	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		4910.00000	4277	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		82635.00000	85862	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		11921.00000	11017	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.68600	7.74200		13.10	0.00	4.00
R186 On 01/02/2007 Bond Future	7.75	Call		30392.00000	33871	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		29421.00000	26073	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		48151.00000	52664	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17399.00000	15086	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		64827.00000	70023	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		11005.00000	9375	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		73842.00000	79316	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		8729.00000	7376	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		92755.00000	98660	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5536.00000	4613	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		116905.00000	123197	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2915.00000	2381	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		69253.00000	74596	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9766.00000	8282	12.54	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	7.50	Call		16856.00000	19224	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		46758.00000	42299	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8516.00000	9923	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		70428.00000	65009	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3753.00000	4473	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		98865.00000	92758	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1422.00000	1734	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		130974.00000	124459	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		457.00000	570	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		165743.00000	159029	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		141373.00000	147896	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1534.00000	1230	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.65700	7.71300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		84760.00000	89601	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		22162.00000	20195	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		100681.00000	105949	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		15957.00000	14417	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		108985.00000	114444	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		13429.00000	12079	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		126126.00000	131918	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		9353.00000	8337	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		104808.00000	110173	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		14648.00000	13206	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.63000	7.68600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		95199.00000	99894	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		29770.00000	27680	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		110281.00000	115343	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		22866.00000	21143	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		114175.00000	119323	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		21358.00000	19721	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		118113.00000	123344	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		19931.00000	18377	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		134251.00000	139788	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		14980.00000	13732	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.54000	8.62100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3402.00000	3819	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3110.00000	2713	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2623.00000	2980	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3840.00000	3383	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3981.00000	4438	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2686.00000	2329	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3686.00000	4123	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2892.00000	2515	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1578.00000	1835	1.50	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	8.25	Put		5317.00000	4759	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		848.00000	1013	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7117.00000	6468	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		396.00000	488	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9205.00000	8483	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		184.00000	232	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11543.00000	10777	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		78.00000	101	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13996.00000	13204	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		30.00000	39	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16516.00000	15711	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		10.00000	14	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19075.00000	18264	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		26858.00000	26044	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24251.00000	23437	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21656.00000	20843	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.44200	8.53400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5476.00000	5874	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3795.00000	3476	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6618.00000	7063	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2998.00000	2726	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6380.00000	6816	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3147.00000	2866	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6861.00000	7315	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2854.00000	2591	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7881.00000	8371	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2327.00000	2100	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.30200	8.40600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6747.00000	7056	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4869.00000	4610	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7361.00000	7687	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4395.00000	4152	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7679.00000	8014	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4170.00000	3935	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7519.00000	7849	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4281.00000	4043	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8339.00000	8690	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3744.00000	3526	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.96300	8.01900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15042.00000	16653	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		16166.00000	14460	7.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.25	Call		23574.00000	25663	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		10036.00000	8810	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33834.00000	36328	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5898.00000	5076	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40653.00000	43341	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		4202.00000	3574	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		36062.00000	38625	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		5277.00000	4524	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38336.00000	40964	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		4713.00000	4024	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45400.00000	48198	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3322.00000	2804	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		57840.00000	60838	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1872.00000	1554	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8609.00000	9721	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		24660.00000	22457	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4579.00000	5266	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		35832.00000	33202	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2184.00000	2559	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		48915.00000	45974	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		926.00000	1105	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		63420.00000	60283	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		346.00000	421	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		78893.00000	75652	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		70649.00000	73775	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1036.00000	847	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.92600	7.98300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41702.00000	43971	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		12340.00000	11306	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		49539.00000	52015	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		9101.00000	8275	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		51588.00000	54112	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		8405.00000	7627	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		53669.00000	56240	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		7752.00000	7019	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		62292.00000	65031	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		5528.00000	4965	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.89200	7.94900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		46987.00000	49142	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		16422.00000	15348	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		54300.00000	56625	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		12921.00000	12017	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		56202.00000	58567	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		12142.00000	11279	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		58131.00000	60536	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	8.80	Put		11400.00000	10577	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		66104.00000	68657	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		8778.00000	8103	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.87900	7.93500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16909.00000	19166	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12253.00000	10476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		28169.00000	31155	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5863.00000	4814	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		41953.00000	45470	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2400.00000	1882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		47945.00000	51609	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1602.00000	1232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		44924.00000	48518	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1968.00000	1528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		57239.00000	61062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		830.00000	619	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		51009.00000	54734	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1296.00000	986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		73123.00000	77086	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		240.00000	170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8852.00000	10321	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		22259.00000	19694	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3948.00000	4749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		35842.00000	32608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1469.00000	1826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		52285.00000	48608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		22.00000	30	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		110329.00000	106304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		110.00000	146	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		90121.00000	86123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		448.00000	576	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		70632.00000	66726	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.84500	7.90200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		47044.00000	50304	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		5745.00000	4950	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		58034.00000	61565	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		3413.00000	2889	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		60886.00000	64473	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2973.00000	2505	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		63772.00000	67411	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2580.00000	2164	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		75575.00000	79379	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1417.00000	1166	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.81300	7.87000		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 02/08/2007 Bond Future	8.50	Call		52111.00000	55163	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		9217.00000	8269	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		62295.00000	65592	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		6279.00000	5575	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		64938.00000	68289	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		5677.00000	5027	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		67615.00000	71017	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5123.00000	4524	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		78604.00000	82183	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3332.00000	2910	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.86400	7.92000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		23316.00000	25666	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		17231.00000	15292	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		35205.00000	38144	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10418.00000	9068	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		49003.00000	52414	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5983.00000	5105	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		54946.00000	58506	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		4760.00000	4031	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		51953.00000	55441	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		5340.00000	4539	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		64144.00000	67890	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3344.00000	2800	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		57979.00000	61606	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		4237.00000	3574	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		80013.00000	83973	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1874.00000	1545	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13917.00000	15616	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27014.00000	24423	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7716.00000	8813	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		40489.00000	37297	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3840.00000	4469	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		56798.00000	53137	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1698.00000	2014	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		75365.00000	71392	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		225.00000	277	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		116942.00000	112705	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		661.00000	800	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		95576.00000	91425	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.83300	7.89000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		58602.00000	61717	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		13856.00000	12650	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		68937.00000	72307	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		10102.00000	9150	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.75	Call		71618.00000	75046	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		9303.00000	8409	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		74333.00000	77816	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		8556.00000	7718	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		85492.00000	89177	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		6037.00000	5400	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.80500	7.86200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		65275.00000	68257	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		19017.00000	17724	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		74980.00000	78179	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		14805.00000	13729	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		77489.00000	80739	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		13876.00000	12851	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		80027.00000	83327	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		12994.00000	12018	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		90453.00000	93937	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		9903.00000	9111	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.80800	7.86400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		11922.00000	13756	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20826.00000	18300	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		21607.00000	24281	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11130.00000	9444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		34507.00000	37909	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5174.00000	4216	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		46564.00000	50385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		2512.00000	1974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		52976.00000	56949	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		1684.00000	1298	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		49745.00000	53647	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		2064.00000	1606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		59552.00000	63643	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1100.00000	831	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		66235.00000	70413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		699.00000	517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		56247.00000	60284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		1366.00000	1042	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5664.00000	6729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		34488.00000	31194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2268.00000	2780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		51571.00000	47724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		751.00000	951	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		71109.00000	66949	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		202.00000	265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		92208.00000	87910	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 01/02/2007 Bond Future	9.00	Call		83113.00000	87413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		200.00000	140	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		44.00000	59	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		114308.00000	109964	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.78000	7.83600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		55381.00000	58910	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		6035.00000	5238	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		67194.00000	70986	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		3662.00000	3129	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		70241.00000	74087	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3210.00000	2731	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		73316.00000	77214	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2805.00000	2376	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		85838.00000	89899	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1589.00000	1323	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.75300	7.80900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		60003.00000	63357	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		9136.00000	8200	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		71105.00000	74704	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		6196.00000	5506	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		73971.00000	77623	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		5597.00000	4960	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		76866.00000	80569	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		5046.00000	4461	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		88697.00000	92576	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3272.00000	2862	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.76400	245.03000		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		31623.00000	36066	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		17323.00000	14426	0.00	0.00	0.00
Total for Derivatives:							0.00	1,860.00
Grand Total:							0.00	1,860.00