



Daily MTM Report

Daily summary for 08/11/2006

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			8.18000	8.15000			0.00	0.00
R157 On 15/09/2015 Bond			8.02500	8.02000			0.00	0.00
R186 On 21/12/2026 Bond			7.71500	7.71500			0.00	0.00
R194 On 28/02/2008 Bond			8.66000	8.59500			0.00	0.00
R201 On 21/12/2014 Bond			8.01000	8.00000			0.00	0.00
R203 On 15/09/2017 Bond			7.91000	7.91000			0.00	0.00
R204 On 21/12/2018 Bond			7.89500	7.89500			0.00	0.00
R207 On 15/01/2020 Bond			7.83500	7.84000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRD1 On 01/02/2007 Index Future			106.66800	106.78600		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14705.00000	13920	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		6845.00000	7240	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.43000	248.69300		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		186930.00000	184300	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			253.94300	254.21700		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		192206.00000	189470	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		36.00000	40	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.73500	260.01800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		195450.00000	192643	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		270.00000	293	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.74500	8.71400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48400	8.45500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.05000	8.02000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.98100	8.97400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46500	8.44000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.41700	8.39400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.31400	8.31300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.28400	8.28800		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			9.02300	9.01800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3713.00000	3724	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			9.10200	9.09800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3969.00000	3977	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		73.00000	71	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.07400	9.06800		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		3997.00000	4009	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		175.00000	172	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01100	8.99600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4229.00000	4261	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		307.00000	300	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.88300	8.86900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23992.00000	23985	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20647.00000	20607	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89400	8.88300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8662.00000	8699	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10798.00000	10633	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.82800	8.81300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10319.00000	10392	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18294.00000	18092	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.74400	8.72300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12788.00000	12912	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22414.00000	22153	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.55500	8.51200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1364.00000	1542	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31072.00000	29497	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.50800	8.46500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3586.00000	3888	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35228.00000	33771	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.45300	8.41200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5455.00000	5798	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39290.00000	37946	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.35500	8.32100		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		324.00000	396	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		45881.00000	43598	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.31800	8.28600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1469.00000	1656	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		49460.00000	47415	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.27200	8.24500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2685.00000	2903	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		53537.00000	51848	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.92500	7.92900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.26900	8.27800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.68100	8.69300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.44700	8.45300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70600	8.71100		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			8.94100	8.94700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71000	8.71500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.42400	245.67600		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35626.00000	33895	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		14666.00000	15455	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.19000	8.16000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		10694.00000	10097	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7716.00000	8113	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14874.00000	14173	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5315.00000	5608	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22213.00000	21390	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2871.00000	3042	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17193.00000	16447	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4361.00000	4608	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16018.00000	15294	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4821.00000	5090	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29080.00000	28189	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1668.00000	1771	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6495.00000	6047	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11813.00000	12358	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3495.00000	3196	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17184.00000	17879	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1768.00000	1588	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23907.00000	24721	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		802.00000	706	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31468.00000	32366	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		324.00000	279	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39596.00000	40544	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		36.00000	30	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		56761.00000	57748	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		116.00000	97	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48074.00000	49049	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36370.00000	35436	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		960.00000	1019	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.16000	8.13000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19814.00000	19189	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8408.00000	8713	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23856.00000	23171	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6345.00000	6590	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24924.00000	24225	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5893.00000	6125	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26015.00000	25302	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		5467.00000	5685	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30582.00000	29820	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3992.00000	4161	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.98300	7.95400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25785.00000	25211	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10097.00000	10363	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29554.00000	28940	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8188.00000	8415	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30535.00000	29912	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7756.00000	7973	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31532.00000	30899	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7341.00000	7549	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35661.00000	34995	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5848.00000	6022	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.03000	8.02000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19290.00000	18807	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		20781.00000	21042	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29981.00000	29396	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		13000.00000	13159	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		37511.00000	36879	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		9611.00000	9723	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42901.00000	42242	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7788.00000	7875	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45695.00000	45026	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		6997.00000	7072	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51452.00000	50763	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		5622.00000	5678	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15688.00000	15252	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		24664.00000	24973	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		108415.00000	107669	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		718.00000	717	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		48547.00000	47868	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		6277.00000	6342	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57399.00000	56695	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4490.00000	4530	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		72948.00000	72219	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2569.00000	2585	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11090.00000	10730	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		31400.00000	31785	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5959.00000	5716	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		45445.00000	45947	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2877.00000	2731	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		61902.00000	62502	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1237.00000	1160	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		80173.00000	80841	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		88974.00000	88233	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1445.00000	1448	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		105174.00000	104429	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		808.00000	807	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		121343.00000	120596	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		447.00000	445	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.01000	8.00000		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		50992.00000	50413	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		15271.00000	15420	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60838.00000	60221	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		11189.00000	11299	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		63415.00000	62790	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		10315.00000	10417	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66033.00000	65400	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		9495.00000	9589	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		76885.00000	76224	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		6718.00000	6784	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.91100	7.91000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61644.00000	61532	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		20414.00000	20373	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		70933.00000	70822	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		16114.00000	16074	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		73343.00000	73232	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		15157.00000	15118	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		65818.00000	65732	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		4277.00000	4262	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		85862.00000	85755	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		11017.00000	10982	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.68600	7.68600		13.10	2.00	2.00
R186 On 01/02/2007 Bond Future	7.75	Call		33871.00000	33698	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		26073.00000	25900	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		52664.00000	52509	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15086.00000	14930	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		70023.00000	69893	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		9375.00000	9245	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		79316.00000	79199	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		7376.00000	7260	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		98660.00000	98568	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4613.00000	4522	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		123197.00000	123137	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2381.00000	2320	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		74596.00000	74473	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8282.00000	8159	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		19224.00000	19061	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		42299.00000	42136	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9923.00000	9792	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		65009.00000	64878	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4473.00000	4385	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		92758.00000	92671	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1734.00000	1686	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		124459.00000	124411	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		570.00000	549	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		159029.00000	159008	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		147896.00000	147857	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1230.00000	1191	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.65600	7.65700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		89601.00000	89579	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		20195.00000	20052	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		105949.00000	105950	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		14417.00000	14296	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		114444.00000	114455	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		12079.00000	11969	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		131918.00000	131951	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		8337.00000	8249	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		110173.00000	110179	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		13206.00000	13090	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.62800	7.63000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		99894.00000	99975	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		27680.00000	27518	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		115343.00000	115446	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		21143.00000	21003	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		119323.00000	119431	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		19721.00000	19586	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		123344.00000	123457	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		18377.00000	18248	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		139788.00000	139923	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		13732.00000	13623	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.61900	8.54000		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2980.00000	2595	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3383.00000	3792	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3819.00000	3374	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2713.00000	3063	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4438.00000	3955	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2329.00000	2640	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4123.00000	3659	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2515.00000	2845	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1835.00000	1553	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		4759.00000	5271	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1013.00000	828	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6468.00000	7077	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		488.00000	382	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8483.00000	9171	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		232.00000	176	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10777.00000	11514	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		101.00000	73	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13204.00000	13971	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		39.00000	27	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15711.00000	16494	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		14.00000	9	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18264.00000	19054	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		26044.00000	26838	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		23437.00000	24231	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20843.00000	21636	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.53100	8.44200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5874.00000	5463	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3476.00000	3759	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7063.00000	6608	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2726.00000	2965	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6816.00000	6369	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2866.00000	3113	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7315.00000	6852	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2591.00000	2821	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8371.00000	7874	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2100.00000	2297	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.40000	8.30200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7056.00000	6744	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4610.00000	4833	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7687.00000	7359	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4152.00000	4360	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8014.00000	7678	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3935.00000	4136	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7849.00000	7517	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4043.00000	4247	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8690.00000	8339	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3526.00000	3712	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.97400	7.96300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		16653.00000	16219	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14460.00000	14679	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		25663.00000	25142	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8810.00000	8941	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		36328.00000	35746	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5076.00000	5147	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		43341.00000	42735	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		3574.00000	3620	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38625.00000	38034	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		4524.00000	4585	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		40964.00000	40365	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		4024.00000	4078	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		48198.00000	47579	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2804.00000	2838	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60838.00000	60200	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1554.00000	1568	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9721.00000	9394	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		22457.00000	22782	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5266.00000	5044	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		33202.00000	33632	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2559.00000	2425	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		45974.00000	46492	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1105.00000	1034	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60283.00000	60865	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		421.00000	388	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75652.00000	76271	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73775.00000	73127	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		847.00000	852	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.93500	7.92600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43971.00000	43539	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		11306.00000	11396	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52015.00000	51558	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		8275.00000	8340	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		54112.00000	53650	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		7627.00000	7687	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		56240.00000	55773	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		7019.00000	7075	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65031.00000	64547	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4965.00000	5003	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.89900	7.89200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49142.00000	48819	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		15348.00000	15422	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56625.00000	56286	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		12017.00000	12075	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58567.00000	58224	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		11279.00000	11333	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60536.00000	60189	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		10577.00000	10627	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68657.00000	68298	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		8103.00000	8141	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.88000	7.87900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19166.00000	19041	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10476.00000	10423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		31155.00000	31035	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		4814.00000	4767	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		45470.00000	45367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1882.00000	1851	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		51609.00000	51512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1232.00000	1208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		48518.00000	48418	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1528.00000	1500	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		61062.00000	60974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		619.00000	603	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		54734.00000	54640	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		986.00000	965	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		77086.00000	77008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		170.00000	163	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10321.00000	10210	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19694.00000	19655	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4749.00000	4668	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		32608.00000	32600	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1826.00000	1780	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		48608.00000	48634	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		30.00000	28	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		106304.00000	106374	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		146.00000	139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		86123.00000	86188	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		576.00000	555	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		66726.00000	66777	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.84400	7.84500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		50304.00000	50325	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		4950.00000	4900	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		61565.00000	61600	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2889.00000	2854	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		64473.00000	64512	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2505.00000	2472	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		67411.00000	67452	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2164.00000	2135	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		79379.00000	79431	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1166.00000	1147	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.80900	7.81300		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		55163.00000	55348	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		8269.00000	8173	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		65592.00000	65800	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		5575.00000	5501	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		68289.00000	68502	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		5027.00000	4958	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		71017.00000	71235	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		4524.00000	4460	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		82183.00000	82418	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2910.00000	2864	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.86500	7.86400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15616.00000	15469	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		24423.00000	24353	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25666.00000	25506	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15292.00000	15209	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		38144.00000	37987	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9068.00000	8988	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52414.00000	52271	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5105.00000	5038	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		58506.00000	58370	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		4031.00000	3971	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		55441.00000	55301	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		4539.00000	4476	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		67890.00000	67763	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2800.00000	2750	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		61606.00000	61473	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		3574.00000	3518	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		83973.00000	83861	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1545.00000	1509	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8813.00000	8692	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		37297.00000	37253	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4469.00000	4382	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		53137.00000	53128	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2014.00000	1961	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		71392.00000	71415	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		277.00000	265	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		112705.00000	112769	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		800.00000	772	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		91425.00000	91474	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.83300	7.83300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		61717.00000	61645	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		12650.00000	12577	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		72307.00000	72244	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		9150.00000	9087	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		75046.00000	74985	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		8409.00000	8348	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		77816.00000	77758	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		7718.00000	7660	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		89177.00000	89129	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		5400.00000	5352	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.80200	7.80500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68257.00000	68358	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		17724.00000	17599	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		78179.00000	78298	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		13729.00000	13621	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		80739.00000	80861	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		12851.00000	12748	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83327.00000	83453	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		12018.00000	11919	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		93937.00000	94079	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		9111.00000	9028	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.80400	7.80800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13756.00000	13809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18300.00000	18040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24281.00000	24400	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		9444.00000	9251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		37909.00000	38100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		4216.00000	4095	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		50385.00000	50625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1974.00000	1901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		56949.00000	57208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		1298.00000	1245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		53647.00000	53897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1606.00000	1544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		63643.00000	63917	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		831.00000	793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		70413.00000	70699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		517.00000	491	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		60284.00000	60550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		1042.00000	997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6729.00000	6738	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		31194.00000	30891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2780.00000	2772	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		47724.00000	47403	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		951.00000	942	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		66949.00000	66628	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		265.00000	260	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87910.00000	87593	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		87413.00000	87716	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		140.00000	131	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		59.00000	57	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		109964.00000	109650	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.77400	7.78000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		58910.00000	59258	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		5238.00000	5121	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		70986.00000	71371	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		3129.00000	3048	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		74087.00000	74480	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2731.00000	2658	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		77214.00000	77613	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2376.00000	2311	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		89899.00000	90322	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1323.00000	1282	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.74500	7.75300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		63357.00000	63812	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		8200.00000	8041	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		74704.00000	75199	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		5506.00000	5386	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		77623.00000	78127	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		4960.00000	4850	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		80569.00000	81082	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		4461.00000	4359	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		92576.00000	93118	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2862.00000	2789	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.50400	245.76400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		36066.00000	34275	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		14426.00000	15235	0.00	0.00	0.00
Total for Derivatives:							2.00	1,858.00
Grand Total:							2.00	1,858.00