



# Daily MTM Report

Daily summary for 09/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.12000	8.18000			0.00	0.00
R157 On 15/09/2015 Bond			7.93000	8.02500			0.00	0.00
R186 On 21/12/2026 Bond			7.60000	7.71500			0.00	0.00
R194 On 28/02/2008 Bond			8.65000	8.66000			0.00	0.00
R201 On 21/12/2014 Bond			7.91500	8.01000			0.00	0.00
R203 On 15/09/2017 Bond			7.81000	7.91000			0.00	0.00
R204 On 21/12/2018 Bond			7.79000	7.89500			0.00	0.00
R207 On 15/01/2020 Bond			7.72500	7.83500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

## Derivatives

CRD1 On 01/02/2007 Index Future			107.13000	106.66800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13920.00000	16828	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		7240.00000	5528	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.24100	248.43000		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		184300.00000	192410	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			254.76900	253.94300		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		189470.00000	197715	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		40.00000	25	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.58000	259.73500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		192643.00000	201016	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		293.00000	216	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.73200	8.74500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.43300	8.48400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.99900	8.05000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.01000	8.98100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42100	8.46500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37500	8.41700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.30500	8.31400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.28800	8.28400		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			9.09300	9.02300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3724.00000	3891	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		11.00000	8	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.14400	9.10200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3977.00000	4072	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		71.00000	64	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.10200	9.07400		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		4009.00000	4069	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		172.00000	163	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.03900	9.01100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4261.00000	4322	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		300.00000	288	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.91100	8.88300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23985.00000	23995	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20607.00000	20549	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.91400	8.89400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8699.00000	8812	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10633.00000	10382	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.82800	8.82800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10392.00000	10354	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18092.00000	18053	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.72500	8.74400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12912.00000	12741	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22153.00000	22328	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.53900	8.55500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1542.00000	1434	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29497.00000	30037	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.48500	8.50800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3888.00000	3683	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33771.00000	34503	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42600	8.45300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5798.00000	5530	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37946.00000	38786	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.29800	8.35500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		396.00000	258	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		43598.00000	47365	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.26000	8.31800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1656.00000	1293	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		47415.00000	51051	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.21800	8.27200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2903.00000	2440	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		51848.00000	55141	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.92000	7.92500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.26000	8.26900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.67000	8.68100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.44100	8.44700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.70000	8.70600		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			8.93500	8.94100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70500	8.71000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.06100	245.42400		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		33895.00000	37892	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		15455.00000	13082	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.13000	8.19000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		10097.00000	11150	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8113.00000	7177	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14173.00000	15442	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5608.00000	4888	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21390.00000	22929	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3042.00000	2592	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16447.00000	17814	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4608.00000	3987	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15294.00000	16613	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5090.00000	4421	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28189.00000	29889	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1771.00000	1482	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6047.00000	6809	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12358.00000	11132	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3196.00000	3683	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17879.00000	16378	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1588.00000	1867	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24721.00000	23011	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		706.00000	847	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		32366.00000	30518	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		279.00000	341	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		40544.00000	38618	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		30.00000	38	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		57748.00000	55768	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		97.00000	121	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		49049.00000	47085	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35436.00000	37244	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1019.00000	839	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.10000	8.16000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19189.00000	20343	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8713.00000	8006	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23171.00000	24452	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6590.00000	6010	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24225.00000	25537	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6125.00000	5575	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25302.00000	26643	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		5685.00000	5164	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29820.00000	31270	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4161.00000	3749	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.90400	7.98300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25211.00000	26682	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10363.00000	9544	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28940.00000	30525	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8415.00000	7709	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29912.00000	31524	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7973.00000	7294	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30899.00000	32538	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7549.00000	6897	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34995.00000	36735	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6022.00000	5471	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.93000	8.03000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18807.00000	22567	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		21042.00000	17333	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29396.00000	34214	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		13159.00000	10508	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		36879.00000	42248	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		9723.00000	7623	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42242.00000	47936	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7875.00000	6099	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45026.00000	50868	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		7072.00000	5445	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		50763.00000	56875	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		5678.00000	4320	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15252.00000	18564	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		24973.00000	20816	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		107669.00000	114922	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		717.00000	501	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		47868.00000	53849	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		6342.00000	4854	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		56695.00000	63041	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4530.00000	3407	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		72219.00000	78999	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2585.00000	1895	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10730.00000	13369	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		31785.00000	26955	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5716.00000	7376	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		45947.00000	40138	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2731.00000	3658	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		62502.00000	55959	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1160.00000	1615	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		80841.00000	73827	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		88233.00000	95292	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1448.00000	1037	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		104429.00000	111657	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		807.00000	566	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		120596.00000	127926	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		445.00000	306	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.91000	8.01000		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		50413.00000	55503	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		15420.00000	13213	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60221.00000	65772	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		11299.00000	9553	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		62790.00000	68446	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		10417.00000	8776	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		65400.00000	71158	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		9589.00000	8051	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		76224.00000	82352	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		6784.00000	5615	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.80300	7.91100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61532.00000	66857	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		20373.00000	17962	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		70822.00000	76536	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		16074.00000	14052	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		73232.00000	79038	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		15118.00000	13187	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		65732.00000	72478	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		4262.00000	3272	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		85755.00000	91984	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		10982.00000	9474	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.56900	7.68600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.75	Call		33698.00000	42064	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25900.00000	19824	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		52509.00000	62952	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14930.00000	10931	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		69893.00000	81627	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		9245.00000	6536	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		79199.00000	91436	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		7260.00000	5055	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		98568.00000	111558	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4522.00000	3070	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		123137.00000	136775	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2320.00000	1516	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		74473.00000	86475	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8159.00000	5719	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		19061.00000	25033	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		42136.00000	33666	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9792.00000	13524	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		64878.00000	54168	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4385.00000	6398	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		92671.00000	80240	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1686.00000	2607	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		124411.00000	110890	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		549.00000	902	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		159008.00000	144918	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		147857.00000	161862	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1191.00000	754	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.53600	7.65600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		89579.00000	100667	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		20052.00000	16364	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		105950.00000	117891	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		14296.00000	11462	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		114455.00000	126771	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		11969.00000	9510	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		131951.00000	144911	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		8249.00000	6433	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		110179.00000	122312	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		13090.00000	10448	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.50400	7.62800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		99975.00000	111030	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		27518.00000	23351	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		115446.00000	127276	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		21003.00000	17611	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		119431.00000	131440	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		19586.00000	16373	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		123457.00000	135640	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		18248.00000	15208	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		139923.00000	152735	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		13623.00000	11214	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.60800	8.61900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3374.00000	3413	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3063.00000	2991	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2595.00000	2626	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3792.00000	3712	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3955.00000	3999	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2640.00000	2573	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3659.00000	3700	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2845.00000	2776	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1553.00000	1572	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		5271.00000	5180	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		828.00000	838	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7077.00000	6976	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		382.00000	387	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9171.00000	9065	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		176.00000	177	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11514.00000	11405	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		73.00000	73	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13971.00000	13861	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		27.00000	27	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16494.00000	16383	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		9.00000	9	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19054.00000	18943	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		26838.00000	26727	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		24231.00000	24121	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21636.00000	21525	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.50900	8.53100		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5463.00000	5547	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3759.00000	3672	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6608.00000	6704	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2965.00000	2889	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6369.00000	6463	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3113.00000	3035	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6852.00000	6950	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2821.00000	2748	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7874.00000	7981	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2297.00000	2233	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.36700	8.40000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6744.00000	6834	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4833.00000	4743	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7359.00000	7454	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4360.00000	4275	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7678.00000	7776	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4136.00000	4054	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7517.00000	7614	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4247.00000	4163	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8339.00000	8443	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3712.00000	3635	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.87600	7.97400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		16219.00000	19353	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14679.00000	11983	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		25142.00000	29099	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8941.00000	7068	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35746.00000	40366	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5147.00000	3936	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42735.00000	47661	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		3620.00000	2716	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38034.00000	42763	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		4585.00000	3484	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		40365.00000	45196	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		4078.00000	3079	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47579.00000	52674	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2838.00000	2102	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60200.00000	65594	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1568.00000	1132	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9394.00000	11630	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		22782.00000	19188	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5044.00000	6468	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		33632.00000	29226	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2425.00000	3229	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		46492.00000	41466	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1034.00000	1432	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60865.00000	55432	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		388.00000	560	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		76271.00000	70612	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73127.00000	78707	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		852.00000	600	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.83200	7.93500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43539.00000	47851	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		11396.00000	9711	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51558.00000	56228	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		8340.00000	7012	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53650.00000	58401	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		7687.00000	6440	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55773.00000	60603	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		7075.00000	5906	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64547.00000	69659	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		5003.00000	4117	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.79000	7.89900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48819.00000	53136	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		15422.00000	13534	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56286.00000	60918	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		12075.00000	10502	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58224.00000	62931	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		11333.00000	9834	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60189.00000	64968	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		10627.00000	9200	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68298.00000	73344	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		8141.00000	6982	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.77700	7.88000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19041.00000	23752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10423.00000	7660	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		31035.00000	36992	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		4767.00000	3250	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		45367.00000	52151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1851.00000	1161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		51512.00000	58509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1208.00000	731	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		48418.00000	55316	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1500.00000	925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		60974.00000	68190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		603.00000	345	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		54640.00000	61723	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		965.00000	574	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		77008.00000	84403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		163.00000	85	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10210.00000	13445	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19655.00000	15417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4668.00000	6538	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		32600.00000	26996	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1780.00000	2666	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		48634.00000	42046	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		28.00000	52	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		106374.00000	98924	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		139.00000	241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		86188.00000	78816	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		555.00000	893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		66777.00000	59641	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.73700	7.84400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		50325.00000	56764	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		4900.00000	3670	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		61600.00000	68484	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2854.00000	2068	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		64512.00000	71486	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2472.00000	1777	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		67452.00000	74508	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2135.00000	1521	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		79431.00000	86743	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1147.00000	789	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.69900	7.80900		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		55348.00000	61545	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		8173.00000	6588	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		65800.00000	72428	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		5501.00000	4348	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		68502.00000	75224	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4958.00000	3899	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		71235.00000	78046	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		4460.00000	3490	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		82418.00000	89531	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2864.00000	2195	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.75700	7.86500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15469.00000	19285	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		24353.00000	19829	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25506.00000	30591	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15209.00000	11953	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		37987.00000	44154	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8988.00000	6815	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52271.00000	59258	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5038.00000	3684	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		58370.00000	65605	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		3971.00000	2866	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		55301.00000	62417	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		4476.00000	3252	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		67763.00000	75300	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2750.00000	1946	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		61473.00000	68817	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		3518.00000	2522	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		83861.00000	91732	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1509.00000	1040	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8692.00000	11257	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		37253.00000	31477	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4382.00000	5914	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		53128.00000	46319	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1961.00000	2764	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		71415.00000	63878	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		265.00000	409	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		112769.00000	104573	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		772.00000	1138	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		91474.00000	83500	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.72100	7.83300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		61645.00000	68121	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		12577.00000	10489	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		72244.00000	79187	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		9087.00000	7465	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		74985.00000	82033	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		8348.00000	6832	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		77758.00000	84908	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		7660.00000	6245	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		89129.00000	96636	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		5352.00000	4295	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.68700	7.80200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68358.00000	74700	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		17599.00000	15239	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		78298.00000	85057	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		13621.00000	11679	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		80861.00000	87718	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		12748.00000	10903	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83453.00000	90404	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		11919.00000	10168	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		94079.00000	101376	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		9028.00000	7623	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.69100	7.80400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13809.00000	18249	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18040.00000	13597	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24400.00000	30518	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		9251.00000	6486	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		38100.00000	45534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		4095.00000	2645	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		50625.00000	58750	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1901.00000	1143	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		57208.00000	65568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		1245.00000	721	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		53897.00000	62148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1544.00000	911	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		63917.00000	72450	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		793.00000	442	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		70699.00000	79355	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		491.00000	263	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		60550.00000	69003	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		997.00000	566	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6738.00000	9489	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30891.00000	24759	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2772.00000	4188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		47403.00000	39937	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		942.00000	1535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		66628.00000	58338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		260.00000	459	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87593.00000	78908	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		87716.00000	96532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		131.00000	63	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		57.00000	110	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		109650.00000	100819	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.65700	7.77400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		59258.00000	67038	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		5121.00000	3773	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		71371.00000	79626	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		3048.00000	2174	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		74480.00000	82831	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2658.00000	1880	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		77613.00000	86052	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2311.00000	1621	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		90322.00000	99038	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1282.00000	869	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.62500	7.74500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		63812.00000	71391	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		8041.00000	6336	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		75199.00000	83253	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		5386.00000	4156	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		78127.00000	86283	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		4850.00000	3722	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		81082.00000	89334	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		4359.00000	3327	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		93118.00000	101695	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2789.00000	2082	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.30300	245.50400		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		34275.00000	39392	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		15235.00000	12362	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,858.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,858.00</b>