



# Daily MTM Report

Daily summary for 04/12/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.31500	8.28500			0.00	0.00
R157 On 15/09/2015 Bond			8.02000	8.00000			0.00	0.00
R186 On 21/12/2026 Bond			7.61500	7.60500			0.00	0.00
R194 On 28/02/2008 Bond			8.91000	8.88000			0.00	0.00
R201 On 21/12/2014 Bond			8.02000	8.00000			0.00	0.00
R203 On 15/09/2017 Bond			7.90500	7.88500			0.00	0.00
R204 On 21/12/2018 Bond			7.88500	7.86500			0.00	0.00
R206 On 15/01/2014 Bond			8.05000	8.03000			0.00	0.00
R207 On 15/01/2020 Bond			7.81000	7.79000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0.00</b>

## Derivatives

CRD1 On 01/02/2007 Index Future			106.65000		106.70800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call			12736.00000	12168	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put			5656.00000	5668	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.53600		248.66800		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call			186680.00000	185360	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			254.02650		254.05100		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call			190527.00000	190280	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put			17.00000	15	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.61800		259.47200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			189945.00000	191382	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			225.00000	202	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.92900		272.96200		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call			81494.00000	80999	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put			1874.00000	1709	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.83200		8.79600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.44900		8.42900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.87500		7.85100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09000		9.07100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.45700		8.43200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.32800		8.31200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.23500		8.21000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.18900		8.15900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			8.97500	8.97500		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.17900	9.17600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4087.00000	4093	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1.00000	1	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.25700	9.23600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4267.00000	4315	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		37.00000	33	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.22900	9.18500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4228.00000	4323	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		121.00000	109	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21500	9.17300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4600.00000	4693	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		216.00000	200	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.01700	8.99900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23563.00000	23511	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19902.00000	19805	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.03800	9.01000		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8311.00000	8366	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8131.00000	7677	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.95700	8.92400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10198.00000	10328	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16139.00000	15667	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.85700	8.81900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12740.00000	12932	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20603.00000	20099	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.62700	8.59500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1034.00000	1077	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		27337.00000	26075	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.57000	8.53800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3469.00000	3630	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32105.00000	30956	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.50500	8.47400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5415.00000	5623	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36683.00000	35615	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.26600	8.25300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		63.00000	58	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		50140.00000	49225	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.21600	8.20100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		744.00000	763	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		54436.00000	53403	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote			8.16100	8.14400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1640.00000	1699	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59315.00000	58182	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.10800	8.13000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.50600	8.54900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.90800	8.95900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67800	8.70000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.93600	8.95400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.14000	9.15300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.98800	245.13000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		28783.00000	27430	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		13283.00000	13350	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.32000	8.28500		4.15	0.00	26.00
R153 On 01/02/2007 Bond Future	8.25	Call		7173.00000	6445	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8328.00000	8754	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3743.00000	3239	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13194.00000	13843	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10912.00000	10031	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5486.00000	5759	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17903.00000	16863	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2694.00000	2808	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13076.00000	12132	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4377.00000	4587	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11973.00000	11059	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4909.00000	5149	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24688.00000	23577	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1408.00000	1451	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1635.00000	1345	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		19457.00000	20321	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		648.00000	504	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26920.00000	27929	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		219.00000	159	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		35018.00000	36112	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		62.00000	42	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43467.00000	44601	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		60860.00000	62013	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		15.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		52106.00000	53254	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31992.00000	30848	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		715.00000	725	4.43	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future			8.28000	8.23000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		16984.00000	15936	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8675.00000	9172	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22978.00000	21776	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5528.00000	5870	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20877.00000	19723	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6463.00000	6854	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21915.00000	20737	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5982.00000	6348	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27459.00000	26171	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3966.00000	4222	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.10100	8.06200		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23058.00000	22260	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10495.00000	10823	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26710.00000	25858	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8470.00000	8744	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27666.00000	26801	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8012.00000	8273	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28638.00000	27761	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7573.00000	7821	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32682.00000	31759	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5995.00000	6197	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.01000	7.99500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17203.00000	16223	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16830.00000	16968	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13551.00000	12660	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		20664.00000	20892	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		28341.00000	27204	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9497.00000	9478	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		36285.00000	35099	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		6521.00000	6453	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		41982.00000	40779	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5006.00000	4922	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		44934.00000	43726	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4372.00000	4283	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51004.00000	49793	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3310.00000	3218	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		109786.00000	108642	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		226.00000	200	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		47943.00000	46733	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3809.00000	3717	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57256.00000	56048	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2483.00000	2394	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		73449.00000	72260	8.33	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.00	Put		1206.00000	1136	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9025.00000	8292	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		27472.00000	27857	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4254.00000	3781	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		41877.00000	42523	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1725.00000	1470	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		58887.00000	59751	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		594.00000	480	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		77667.00000	78672	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		89961.00000	88795	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		568.00000	521	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		106494.00000	105347	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		264.00000	235	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		122880.00000	121745	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		121.00000	104	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.98500	7.96000		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		51219.00000	49678	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12584.00000	12866	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		78117.00000	76394	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5035.00000	5135	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61469.00000	59840	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8905.00000	9099	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64148.00000	62500	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8133.00000	8308	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66868.00000	65203	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7415.00000	7573	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.88300	7.86000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62579.00000	61232	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17775.00000	18073	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		72178.00000	70763	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13785.00000	14016	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74667.00000	73236	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12906.00000	13122	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		68371.00000	66850	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3255.00000	3380	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87571.00000	86075	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9152.00000	9302	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.59000	7.57900		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		20400.00000	19193	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30277.00000	30436	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		37305.00000	35845	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		16309.00000	16216	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		58757.00000	57213	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		7980.00000	7802	12.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.20	Call		78097.00000	76562	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4250.00000	4082	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		88225.00000	86707	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3088.00000	2936	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		108893.00000	107412	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1648.00000	1534	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		134691.00000	133258	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		676.00000	609	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		83115.00000	81589	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		3603.00000	3443	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9708.00000	8866	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		51596.00000	52120	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3848.00000	3375	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		78935.00000	79828	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1241.00000	1032	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		110767.00000	111925	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		318.00000	248	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		145579.00000	146875	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		160140.00000	158738	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		276.00000	241	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.55100	7.53900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		98054.00000	96557	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		14125.00000	14115	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		115638.00000	114114	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9582.00000	9546	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		124702.00000	123170	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		7813.00000	7770	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		143195.00000	141658	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		5090.00000	5042	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		120151.00000	118623	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		8660.00000	8620	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.51100	7.50000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		109442.00000	108138	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		21267.00000	21326	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		125946.00000	124609	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		15785.00000	15810	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		130176.00000	128832	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		14613.00000	14631	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		134442.00000	133092	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		13515.00000	13527	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		151801.00000	150433	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		9784.00000	9778	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.89000	8.85200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2296.00000	2065	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.75	Put		3318.00000	3468	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2065.00000	1847	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3589.00000	3751	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1287.00000	1121	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4822.00000	5036	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1849.00000	1643	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3875.00000	4050	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		627.00000	523	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6682.00000	6959	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		256.00000	202	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8842.00000	9169	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		84.00000	61	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11210.00000	11568	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		27.00000	19	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13704.00000	14075	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16243.00000	16621	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18806.00000	19185	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21383.00000	21763	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29175.00000	29556	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26568.00000	26948	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23970.00000	24351	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.80300	8.75200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4241.00000	4003	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4257.00000	4415	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5276.00000	5010	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3352.00000	3482	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5058.00000	4798	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3521.00000	3657	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5499.00000	5228	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3188.00000	3313	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6446.00000	6154	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2588.00000	2693	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.65200	8.58400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5947.00000	5719	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5042.00000	5185	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6534.00000	6295	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4541.00000	4672	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6840.00000	6595	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4303.00000	4429	1.60	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/08/2007 Bond Future	9.00	Call		6686.00000	6444	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4421.00000	4550	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7476.00000	7221	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3854.00000	3969	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.98900	7.96800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14156.00000	13184	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12260.00000	12533	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7461.00000	6748	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20494.00000	21025	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23308.00000	22157	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6752.00000	6845	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		34376.00000	33132	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3421.00000	3422	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		41673.00000	40406	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2202.00000	2180	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		36766.00000	35512	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2962.00000	2953	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		39200.00000	37939	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2558.00000	2541	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		46717.00000	45443	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1620.00000	1591	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		59747.00000	58472	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		759.00000	728	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3506.00000	3056	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		31739.00000	32533	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1412.00000	1175	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		45124.00000	46131	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		481.00000	378	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		59956.00000	61097	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		137.00000	100	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75664.00000	76872	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		72977.00000	71710	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		345.00000	322	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.94000	7.91700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42896.00000	41737	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9709.00000	9885	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51152.00000	49935	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6889.00000	7007	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53305.00000	52075	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6297.00000	6402	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55489.00000	54248	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5746.00000	5840	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64506.00000	63228	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3917.00000	3974	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future			7.88900	7.86600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48982.00000	47912	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13711.00000	13948	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56645.00000	55522	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10561.00000	10744	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58634.00000	57498	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9870.00000	10040	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60650.00000	59502	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9214.00000	9373	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68958.00000	67769	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6927.00000	7045	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.87800	7.85700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8843.00000	7952	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16625.00000	17253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18062.00000	16822	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7782.00000	8060	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		30887.00000	29443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2956.00000	3031	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46068.00000	44553	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		890.00000	893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		52480.00000	50958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		513.00000	509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		49260.00000	47740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		679.00000	678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		62242.00000	60718	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		208.00000	202	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		55722.00000	54198	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		384.00000	378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		78544.00000	77023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		38.00000	35	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3485.00000	2983	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29754.00000	30770	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1068.00000	856	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		46259.00000	47565	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		104689.00000	106205	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		42.00000	28	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		84428.00000	85933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		247.00000	182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		64807.00000	66260	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.83400	7.81200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51400.00000	49955	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3690.00000	3816	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		63044.00000	61539	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/05/2007 Bond Future	8.70	Put		2012.00000	2079	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		66038.00000	64521	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1712.00000	1768	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		69055.00000	67529	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1451.00000	1498	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		81290.00000	79739	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		720.00000	741	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.78700	7.76500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57013.00000	55660	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6734.00000	6934	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		67791.00000	66370	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4388.00000	4520	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		70568.00000	69134	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3921.00000	4040	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		73374.00000	71927	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3496.00000	3602	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		84819.00000	83332	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2162.00000	2227	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.85900	7.83800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13565.00000	12460	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20373.00000	20883	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		23941.00000	22544	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11567.00000	11786	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		37124.00000	35556	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6049.00000	6096	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52232.00000	50592	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2923.00000	2898	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		58634.00000	56984	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2159.00000	2124	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		55416.00000	53770	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2515.00000	2484	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		68438.00000	66783	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1349.00000	1310	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		61881.00000	60227	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1850.00000	1812	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		85049.00000	83400	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		621.00000	588	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6865.00000	6104	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		33349.00000	34204	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2992.00000	2551	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		49661.00000	50836	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1105.00000	894	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		68483.00000	69888	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		87.00000	61	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.50	Put		110515.00000	112105	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		341.00000	259	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		88966.00000	90500	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.81800	7.79600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		62102.00000	60586	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10216.00000	10378	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		73099.00000	71524	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7123.00000	7225	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		75938.00000	74351	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6483.00000	6573	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		78808.00000	77210	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5890.00000	5969	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		90544.00000	88911	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3949.00000	3993	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.77700	7.75500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		69537.00000	68124	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15233.00000	15482	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		79794.00000	78319	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11573.00000	11759	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		82435.00000	80947	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10777.00000	10951	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		85105.00000	83604	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10027.00000	10187	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		96032.00000	94486	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7436.00000	7552	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			8.01700	7.99500		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9464.00000	8669	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		9206.00000	9546	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4365.00000	3843	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		17118.00000	17732	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		17228.00000	16226	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		4171.00000	4303	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.96700	7.94400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15991.00000	15232	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		13173.00000	13573	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10234.00000	9638	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		20075.00000	20638	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		23354.00000	22452	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		8076.00000	8333	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.91500	7.89200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20690.00000	19958	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15402.00000	15799	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14746.00000	14137	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		21754.00000	22274	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.25	Call		27845.00000	27002	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10448.00000	10735	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.78400	7.76200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13081.00000	11913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		14023.00000	14580	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24598.00000	23092	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6160.00000	6378	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		39486.00000	37810	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2192.00000	2240	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		52826.00000	51104	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		813.00000	816	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		59720.00000	57991	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		467.00000	463	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		56262.00000	54536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		619.00000	618	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		66672.00000	64941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		258.00000	253	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		73635.00000	71905	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		137.00000	132	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		63192.00000	61462	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		349.00000	344	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5710.00000	4978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26574.00000	27567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1974.00000	1623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		43317.00000	44690	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		524.00000	399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		62921.00000	64521	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		104.00000	72	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		84148.00000	85841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		90898.00000	89171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		24.00000	22	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		15.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		106319.00000	108038	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.74500	7.72300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		61741.00000	60139	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3639.00000	3751	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		74310.00000	72656	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2023.00000	2081	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		77518.00000	75854	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1732.00000	1781	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		80745.00000	79072	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1477.00000	1518	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		93761.00000	92066	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		756.00000	774	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future			7.70500	7.68300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		66889.00000	65374	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6336.00000	6522	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		78688.00000	77110	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4093.00000	4215	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		81710.00000	80118	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3651.00000	3759	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		84754.00000	83151	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3249.00000	3346	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		97105.00000	95464	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1995.00000	2054	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.51400	245.68300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		32220.00000	30650	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		11390.00000	11510	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,796.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,796.00</b>