



Daily MTM Report

Daily summary for 07/12/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			8.27500	8.30000			0.00	0.00
R157 On 15/09/2015 Bond			7.92000	7.94000			0.00	0.00
R186 On 21/12/2026 Bond			7.48500	7.50500			0.00	0.00
R194 On 28/02/2008 Bond			8.88000	8.89000			0.00	0.00
R201 On 21/12/2014 Bond			7.93000	7.95000			0.00	0.00
R203 On 15/09/2017 Bond			7.79500	7.81000			0.00	0.00
R204 On 21/12/2018 Bond			7.76000	7.78000			0.00	0.00
R206 On 15/01/2014 Bond			7.96000	7.98000			0.00	0.00
R207 On 15/01/2020 Bond			7.69000	7.71000			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			106.96800	106.82100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13124.00000	14040	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4914.00000	4360	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.58150	249.24400		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		192440.00000	195815	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			255.13850	254.89550		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		198963.00000	201392	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		8.00000	7	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.70500	260.51500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		200290.00000	202177	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		140.00000	127	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.80800	272.83200		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		79971.00000	79685	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1651.00000	1605	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.80500	8.84200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36200	8.40400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.76800	7.81400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.10600	9.13000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.37000	8.42200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.23100	8.27500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14500	8.17300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10000	8.12200		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			9.19100	9.19800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4139.00000	4122	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			9.29700	9.33200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4490.00000	4407	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		26.00000	28	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.25300	9.29400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4467.00000	4374	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		95.00000	102	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.23000	9.27500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4831.00000	4725	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		181.00000	193	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.03400	9.05100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23505.00000	23456	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19714.00000	19711	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.04200	9.08100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8634.00000	8197	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		7163.00000	7435	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.95300	8.99700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10559.00000	10170	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15167.00000	15581	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.84100	8.88600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13092.00000	12710	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19727.00000	20169	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.57200	8.61400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		961.00000	775	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		26472.00000	27997	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.50400	8.55100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3425.00000	3051	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31508.00000	33053	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42900	8.47700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5319.00000	4878	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36440.00000	37966	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.16500	8.21500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		30.00000	16	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		52675.00000	56135	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.11000	8.16000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		562.00000	426	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57038.00000	60399	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			8.05100	8.09900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1343.00000	1114	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62103.00000	65257	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.09000	8.09600		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.46900	8.48300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.86700	8.88300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66400	8.67000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.93500	8.93600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15400	9.14900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.77000	245.43000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		29919.00000	32029	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11419.00000	10129	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.27000	8.30000		4.15	18.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6621.00000	7029	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8271.00000	7689	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3323.00000	3567	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13268.00000	12523	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10297.00000	10843	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5366.00000	4922	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17266.00000	17993	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2552.00000	2289	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		12446.00000	13056	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4241.00000	3862	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11349.00000	11927	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4779.00000	4368	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24073.00000	24908	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1288.00000	1133	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1372.00000	1491	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		19689.00000	18818	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		508.00000	556	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		27274.00000	26333	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		158.00000	174	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		35451.00000	34477	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		41.00000	45	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43940.00000	42955	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		1.00000	2	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		61354.00000	60364	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		52594.00000	51605	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31410.00000	32314	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		628.00000	542	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			8.23000	8.26000		4.15	1.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		16225.00000	16747	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8843.00000	8438	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22141.00000	22770	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5618.00000	5320	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20063.00000	20658	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6576.00000	6244	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21090.00000	21702	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6083.00000	5768	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26585.00000	27278	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4019.00000	3785	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.06400	8.09300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		22340.00000	22833	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10673.00000	10328	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25954.00000	26493	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8609.00000	8310	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26901.00000	27451	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8142.00000	7855	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27864.00000	28426	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7694.00000	7418	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31878.00000	32482	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6086.00000	5852	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.91000	7.94000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14742.00000	15696	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		17743.00000	16447	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18680.00000	19798	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14195.00000	13063	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30563.00000	32068	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7606.00000	6862	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		38921.00000	40620	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		5045.00000	4495	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		44867.00000	46675	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3779.00000	3338	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		47933.00000	49789	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3259.00000	2866	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		54210.00000	56151	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2405.00000	2096	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		113800.00000	116025	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		128.00000	104	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		51049.00000	52950	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		2803.00000	2454	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		60640.00000	62651	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1756.00000	1517	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		77152.00000	79279	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		798.00000	675	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9830.00000	10542	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24165.00000	22628	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4593.00000	4972	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38104.00000	36234	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1826.00000	1993	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		54876.00000	52794	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		608.00000	668	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		73569.00000	71379	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		93856.00000	96045	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		351.00000	291	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		110494.00000	112715	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		152.00000	124	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		126936.00000	129173	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		65.00000	51	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.88500	7.91500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		53231.00000	54790	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11307.00000	10668	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		80729.00000	82617	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4359.00000	4047	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		63743.00000	65451	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7891.00000	7400	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		66483.00000	68224	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7180.00000	6723	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		69263.00000	71036	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6522.00000	6096	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.77800	7.79900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		65374.00000	66405	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16192.00000	15711	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75225.00000	76337	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12454.00000	12054	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77773.00000	78905	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11635.00000	11254	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		72171.00000	73517	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2678.00000	2512	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		90956.00000	92175	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8159.00000	7866	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.46000	7.48000		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		25392.00000	26529	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		22874.00000	21485	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		44738.00000	46378	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		11347.00000	10462	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		68227.00000	70261	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		5055.00000	4564	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		88726.00000	90970	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		2485.00000	2203	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		99269.00000	101584	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		1737.00000	1526	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		120502.00000	122912	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		863.00000	747	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		146729.00000	149205	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		319.00000	269	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		93970.00000	96253	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2063.00000	1821	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		12439.00000	13079	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		41932.00000	40046	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5037.00000	5322	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		67729.00000	65489	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1640.00000	1737	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		98772.00000	96343	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		419.00000	443	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		133285.00000	130784	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		172377.00000	174882	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		118.00000	98	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.41800	7.43900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		107624.00000	109716	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		11191.00000	10635	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125961.00000	128202	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		7402.00000	6995	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		135347.00000	137652	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		5955.00000	5612	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		154381.00000	156791	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		3774.00000	3535	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		130639.00000	132913	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		6645.00000	6271	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.37800	7.39800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		118842.00000	120747	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		17936.00000	17323	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		136012.00000	138044	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		13119.00000	12633	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		140394.00000	142455	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		12100.00000	11642	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		144807.00000	146895	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		11148.00000	10718	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		162694.00000	164882	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		7946.00000	7615	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.85200	8.86400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2130.00000	2160	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		3273.00000	3182	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1906.00000	1932	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3550.00000	3456	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1156.00000	1172	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4811.00000	4706	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1696.00000	1719	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3842.00000	3745	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		538.00000	544	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6714.00000	6600	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		206.00000	208	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8913.00000	8794	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		62.00000	62	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11309.00000	11189	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		19.00000	18	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13815.00000	13695	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16360.00000	16240	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18925.00000	18805	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		21503.00000	21382	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		29295.00000	29175	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		26688.00000	26568	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		24090.00000	23970	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.76500	8.77900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4067.00000	4106	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4292.00000	4223	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5087.00000	5135	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3373.00000	3312	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4872.00000	4918	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3545.00000	3483	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5308.00000	5358	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3207.00000	3148	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6246.00000	6302	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2598.00000	2546	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.63200	8.64800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5708.00000	5742	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5152.00000	5099	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6284.00000	6321	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4640.00000	4590	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6585.00000	6624	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4397.00000	4348	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		6434.00000	6471	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4517.00000	4468	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7212.00000	7253	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3938.00000	3892	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.89900	7.91900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15209.00000	15783	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10402.00000	9784	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8021.00000	8375	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18142.00000	17305	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24907.00000	25692	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5439.00000	5033	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		36458.00000	37413	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2592.00000	2355	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		43985.00000	45013	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1603.00000	1440	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38930.00000	39912	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2215.00000	2005	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		41441.00000	42447	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		1887.00000	1702	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		49155.00000	50221	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1147.00000	1022	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		62401.00000	63529	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		502.00000	439	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3727.00000	3907	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		29048.00000	28037	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1467.00000	1541	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		42268.00000	41150	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		482.00000	506	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		57045.00000	55878	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		130.00000	136	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		72746.00000	71561	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		75755.00000	76917	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		212.00000	182	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.84700	7.86800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44700.00000	45563	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8661.00000	8299	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53174.00000	54119	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6059.00000	5779	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55377.00000	56341	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5517.00000	5256	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57610.00000	58592	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5015.00000	4772	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		66805.00000	67850	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3364.00000	3184	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			7.79500	7.81700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50720.00000	51578	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12659.00000	12262	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58552.00000	59480	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9678.00000	9349	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60581.00000	61524	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9026.00000	8714	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62635.00000	63595	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8409.00000	8113	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		71091.00000	72109	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6270.00000	6032	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.76800	7.78200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10737.00000	11124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		13072.00000	12438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		21265.00000	21906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5538.00000	5157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35227.00000	36073	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		1849.00000	1675	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		51100.00000	52061	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		475.00000	415	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		57669.00000	58654	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		255.00000	220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		54377.00000	55352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		350.00000	304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		67572.00000	68579	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		92.00000	77	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		60968.00000	61963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		184.00000	157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		83967.00000	84985	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		13.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4331.00000	4506	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25154.00000	24307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1340.00000	1395	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41084.00000	40119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		99243.00000	98222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		51.00000	52	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		78990.00000	77971	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		307.00000	319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		59420.00000	58411	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.72100	7.73600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55963.00000	56888	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2797.00000	2641	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		67952.00000	68940	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		1465.00000	1371	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		71014.00000	72014	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1233.00000	1152	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		74093.00000	75104	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1034.00000	964	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		86516.00000	87559	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		490.00000	452	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.67300	7.68800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		61325.00000	62185	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5585.00000	5377	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72427.00000	73348	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3565.00000	3418	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75276.00000	76210	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3168.00000	3034	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		78147.00000	79094	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2810.00000	2688	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89816.00000	90803	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1698.00000	1617	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.73300	7.75300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15995.00000	16652	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16229.00000	15330	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		27582.00000	28530	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8633.00000	8026	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		41841.00000	43031	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4191.00000	3826	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		57748.00000	59108	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		1864.00000	1669	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		64381.00000	65787	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1332.00000	1182	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		61053.00000	62437	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1577.00000	1406	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		74454.00000	75912	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		790.00000	693	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		67727.00000	69153	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1121.00000	992	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91338.00000	92846	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		335.00000	288	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8212.00000	8591	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28122.00000	26945	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3602.00000	3781	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		43697.00000	42321	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1325.00000	1392	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		62128.00000	60640	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		99.00000	103	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		103952.00000	102401	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		402.00000	422	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		82453.00000	80917	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.69000	7.71000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		66932.00000	68104	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8454.00000	8085	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		78343.00000	79605	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		5775.00000	5496	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		81275.00000	82557	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5227.00000	4969	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84233.00000	85535	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		4724.00000	4485	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		96283.00000	97653	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3096.00000	2924	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.64700	7.66800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74207.00000	75379	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13299.00000	12868	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84813.00000	86066	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		9988.00000	9639	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87537.00000	88808	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9274.00000	8944	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90285.00000	91575	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8603.00000	8290	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101502.00000	102858	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6302.00000	6055	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.92600	7.94600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		10428.00000	10933	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7635.00000	7104	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4818.00000	5095	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15037.00000	14278	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18788.00000	19525	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3196.00000	2896	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.87400	7.89500		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17119.00000	17678	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11826.00000	11323	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11022.00000	11434	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18390.00000	17738	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24831.00000	25535	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7078.00000	6720	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.82100	7.84200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15689.00000	16142	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20236.00000	19653	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21903.00000	22469	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		14153.00000	13684	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		29327.00000	30004	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9470.00000	9111	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.66300	7.68300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		15844.00000	16652	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		10559.00000	9781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		28814.00000	29983	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		4148.00000	3732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		44805.00000	46220	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1283.00000	1113	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		58657.00000	60175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		416.00000	349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		65702.00000	67248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		222.00000	183	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		62176.00000	63710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		306.00000	254	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		72755.00000	74318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		114.00000	92	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79781.00000	81354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		56.00000	44	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		69230.00000	70786	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		160.00000	130	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7121.00000	7559	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		21757.00000	20610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2508.00000	2685	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37623.00000	36214	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		667.00000	718	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56837.00000	55302	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		130.00000	140	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		77947.00000	76371	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		97109.00000	98693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		18.00000	19	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		100094.00000	98510	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.62200	7.64200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		67168.00000	68552	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2724.00000	2534	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		80086.00000	81546	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1456.00000	1341	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83362.00000	84837	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1233.00000	1133	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86651.00000	88139	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1041.00000	954	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		99857.00000	101385	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		510.00000	462	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			7.58100	7.60200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		72029.00000	73405	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5180.00000	4916	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		84166.00000	85623	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3275.00000	3091	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		87259.00000	88733	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2905.00000	2738	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90371.00000	91861	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2570.00000	2419	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		102947.00000	104489	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1541.00000	1442	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.61500	246.20800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35082.00000	37883	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		9002.00000	7733	0.00	0.00	0.00
Total for Derivatives:							19.00	1,833.00
Grand Total:							19.00	1,833.00