



Daily MTM Report

Daily summary for 11/12/2006

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			8.34000	8.32500			0.00	0.00
R157 On 15/09/2015 Bond			8.02000	8.00000			0.00	0.00
R186 On 21/12/2026 Bond			7.59000	7.57000			0.00	0.00
R194 On 28/02/2008 Bond			8.94500	8.92500			0.00	0.00
R201 On 21/12/2014 Bond			8.03000	8.01000			0.00	0.00
R203 On 15/09/2017 Bond			7.89500	7.87500			0.00	0.00
R204 On 21/12/2018 Bond			7.86000	7.84000			0.00	0.00
R206 On 15/01/2014 Bond			8.06000	8.04000			0.00	0.00
R207 On 15/01/2020 Bond			7.79000	7.77000			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			106.65900	106.69300		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12159.00000	11728	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5229.00000	5138	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.56600	248.69700		3.89	0.00	66.00
GOVI On 01/02/2007 jGovi	230.00	Call		186970.00000	185660	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			254.09800	254.23300		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		192341.00000	190991	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		11.00000	11	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.64400	259.78100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		192987.00000	191617	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		177.00000	177	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.80800	272.80800		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		79623.00000	79441	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		1543.00000	1361	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.89900	8.89100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.50800	8.48400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91000	7.89400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.13700	9.14300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50800	8.48900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38500	8.35800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.28100	8.26600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.23000	8.22100		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			9.09800	9.03800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.19800	9.19800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4139.00000	4139	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1.00000	0	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.32000	9.35500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4543.00000	4459	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		24.00000	24	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.31100	9.33300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4553.00000	4501	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		87.00000	88	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.29500	9.26400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4803.00000	4873	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		182.00000	171	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11100	9.13600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23557.00000	23450	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		19569.00000	19522	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.10600	9.10900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8766.00000	8524	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		6785.00000	6598	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.04200	9.03900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10811.00000	10706	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14653.00000	14493	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.95100	8.93800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13435.00000	13437	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19120.00000	18885	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.69500	8.68200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1196.00000	1150	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		23951.00000	23379	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.63800	8.62400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3956.00000	3979	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		29069.00000	28525	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.57000	8.55400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5987.00000	6063	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		33964.00000	33386	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.32700	8.29600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		59.00000	65	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		47130.00000	45017	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27600	8.24600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		829.00000	913	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		51360.00000	49381	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			8.21900	8.18900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1815.00000	1966	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		56321.00000	54390	0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.16700	8.17000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.57800	8.56700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.95500	8.92700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.68900	8.67300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.94300	8.93500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.15200	9.15600		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.98400	245.07500		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		27326.00000	26258	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		12376.00000	12218	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.33500	8.32000		4.15	0.00	62.00
R153 On 01/02/2007 Bond Future	8.25	Call		6187.00000	5767	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8496.00000	8570	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3025.00000	2729	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13630.00000	13828	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9772.00000	9280	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5500.00000	5501	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		16652.00000	16109	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2596.00000	2548	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11884.00000	11368	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4339.00000	4316	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10805.00000	10299	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4894.00000	4883	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23423.00000	22877	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1298.00000	1245	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1206.00000	1039	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		20182.00000	20509	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		429.00000	350	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		27854.00000	28269	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		127.00000	97	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		36079.00000	36543	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		31.00000	22	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		44589.00000	45074	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		62012.00000	62506	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6.00000	4	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		53251.00000	53743	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30747.00000	30212	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		624.00000	583	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			8.28500	8.28000		4.15	0.00	1.00
R153 On 03/05/2007 Bond Future	8.50	Call		15776.00000	15563	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		9012.00000	8952	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21633.00000	21416	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5727.00000	5664	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19573.00000	19356	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6704.00000	6641	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20590.00000	20373	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6201.00000	6138	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26045.00000	25831	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4097.00000	4037	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.12400	8.11500		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21884.00000	21628	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10850.00000	10854	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25466.00000	25201	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8756.00000	8750	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26406.00000	26139	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8282.00000	8275	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27363.00000	27094	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7827.00000	7818	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		31351.00000	31077	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6193.00000	6178	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.01000	7.99000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16405.00000	15207	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15659.00000	15953	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12748.00000	11675	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		19487.00000	19906	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27686.00000	26263	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		8468.00000	8537	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		35773.00000	34274	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		5636.00000	5629	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		41577.00000	40048	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4228.00000	4191	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		44583.00000	43044	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3648.00000	3601	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		50759.00000	49209	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2692.00000	2634	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		110072.00000	108563	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		139.00000	122	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		47645.00000	46100	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3138.00000	3084	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57111.00000	55558	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1965.00000	1904	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		73504.00000	71961	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		888.00000	836	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8274.00000	7413	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26348.00000	26979	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3683.00000	3160	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		40933.00000	41901	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1382.00000	1122	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		58171.00000	59403	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		430.00000	326	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		77130.00000	78518	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		90153.00000	88627	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		387.00000	353	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		106768.00000	105257	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		166.00000	146	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		123202.00000	121700	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		69.00000	59	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.98500	7.96500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		50407.00000	49119	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12137.00000	12307	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		77447.00000	76031	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4729.00000	4772	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60707.00000	59354	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8508.00000	8613	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		63400.00000	62034	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7750.00000	7842	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66135.00000	64757	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7047.00000	7127	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.88000	7.86200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		62023.00000	60920	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17362.00000	17547	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71656.00000	70504	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13406.00000	13542	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74154.00000	72991	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12536.00000	12662	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		68086.00000	66876	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3113.00000	3192	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87110.00000	85902	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8834.00000	8914	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.56600	7.54600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		20841.00000	19043	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		26605.00000	27302	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		38614.00000	36344	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		13506.00000	13731	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		61020.00000	58523	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		6131.00000	6128	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		81004.00000	78450	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		3045.00000	2986	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		91383.00000	88824	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		2134.00000	2069	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		112417.00000	109864	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1060.00000	1002	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138518.00000	135989	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		391.00000	356	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		86158.00000	83600	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2534.00000	2471	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9609.00000	8426	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		47385.00000	48696	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3613.00000	2997	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		74587.00000	76466	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1077.00000	831	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		106491.00000	108740	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		248.00000	175	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		141397.00000	143819	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		164120.00000	161607	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		144.00000	126	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.52400	7.50500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100684.00000	98464	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		12523.00000	12670	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		118632.00000	116344	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		8345.00000	8424	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		127859.00000	125546	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		6740.00000	6794	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		146638.00000	144291	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4302.00000	4322	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		123229.00000	120927	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		7506.00000	7572	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.48500	7.46600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		112040.00000	109956	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		19643.00000	19921	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128832.00000	126667	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		14447.00000	14645	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		133129.00000	130947	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		13343.00000	13524	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		137461.00000	135263	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		12310.00000	12475	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		155063.00000	152811	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8823.00000	8934	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.91900	8.90100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		1928.00000	1785	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		3441.00000	3478	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1716.00000	1580	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3730.00000	3775	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1016.00000	913	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5041.00000	5118	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1518.00000	1391	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4035.00000	4087	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		455.00000	393	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7001.00000	7119	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		166.00000	136	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9243.00000	9393	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		47.00000	36	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11664.00000	11833	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		13.00000	9	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14180.00000	14356	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		3.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16729.00000	16908	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19295.00000	19475	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		21873.00000	22053	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		29666.00000	29846	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		27058.00000	27239	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		24461.00000	24641	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.81500	8.80800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3928.00000	3859	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4379.00000	4364	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4933.00000	4860	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3444.00000	3425	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4720.00000	4648	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3619.00000	3601	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5150.00000	5077	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3274.00000	3255	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6076.00000	6001	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2654.00000	2633	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.67000	8.67400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5612.00000	5589	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5198.00000	5153	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6184.00000	6162	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4681.00000	4637	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6483.00000	6461	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4436.00000	4393	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		6332.00000	6311	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4558.00000	4514	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7105.00000	7085	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3973.00000	3931	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			8.00100	7.98100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12986.00000	12035	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11861.00000	12095	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6512.00000	5830	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20315.00000	20818	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		22081.00000	20951	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6296.00000	6350	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33219.00000	32008	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3034.00000	3008	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40585.00000	39359	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1885.00000	1843	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35631.00000	34413	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2598.00000	2564	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38088.00000	36865	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2216.00000	2177	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45677.00000	44449	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1351.00000	1307	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		58807.00000	57587	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		590.00000	554	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2857.00000	2447	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		31861.00000	32635	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1051.00000	851	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		45534.00000	46517	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		319.00000	241	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60565.00000	61671	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		79.00000	55	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		76377.00000	77537	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		72109.00000	70902	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		248.00000	225	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.94800	7.93000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41906.00000	40954	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9474.00000	9566	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		50175.00000	49182	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6667.00000	6718	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		52332.00000	51332	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6079.00000	6123	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		54522.00000	53515	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5534.00000	5570	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		63568.00000	62537	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3734.00000	3747	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			7.89800	7.88000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48067.00000	47196	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13592.00000	13743	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		55722.00000	54811	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10434.00000	10544	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		57710.00000	56791	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9741.00000	9843	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		59725.00000	58798	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9085.00000	9179	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68037.00000	67080	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6802.00000	6867	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.86900	7.84900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8383.00000	7500	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15586.00000	16150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		17767.00000	16536	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6907.00000	7123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		30923.00000	29512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2413.00000	2449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46403.00000	44946	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		646.00000	636	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		52898.00000	51440	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		352.00000	341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		49639.00000	48181	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		480.00000	468	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		62743.00000	61288	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		130.00000	122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		56173.00000	54715	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		255.00000	245	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		79105.00000	77656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		19.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3099.00000	2618	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28789.00000	29755	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		862.00000	673	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		45473.00000	46732	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		104107.00000	105553	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		25.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83832.00000	85270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		174.00000	123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		64154.00000	65550	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.82100	7.80300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51703.00000	50490	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3349.00000	3423	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		63460.00000	62206	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		1784.00000	1817	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		66477.00000	65217	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1508.00000	1535	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		69517.00000	68251	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1270.00000	1291	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		81826.00000	80546	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		612.00000	619	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.77500	7.75600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		57288.00000	56095	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6372.00000	6522	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68149.00000	66903	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4110.00000	4206	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		70946.00000	69689	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3663.00000	3748	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		73771.00000	72504	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3257.00000	3332	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		85284.00000	83986	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1989.00000	2034	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.83500	7.81500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13400.00000	12277	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18434.00000	18854	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		24122.00000	22717	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		9975.00000	10111	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		37754.00000	36203	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4906.00000	4897	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		53284.00000	51689	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2201.00000	2149	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		59823.00000	58227	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1575.00000	1521	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		56539.00000	54943	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1864.00000	1810	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		69798.00000	68208	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		935.00000	887	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		63131.00000	61536	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1327.00000	1274	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86596.00000	85021	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		395.00000	362	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6540.00000	5774	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		31250.00000	32026	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2698.00000	2269	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		47594.00000	48707	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		923.00000	730	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		66528.00000	67877	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		58.00000	39	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		108712.00000	110235	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		258.00000	189	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87110.00000	88583	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.79100	7.77200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63015.00000	61656	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		9295.00000	9388	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		74196.00000	72794	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6386.00000	6436	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		77079.00000	75668	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5789.00000	5831	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		79991.00000	78572	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5239.00000	5273	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		91883.00000	90442	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3453.00000	3465	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.74900	7.73000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70516.00000	69254	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		14320.00000	14497	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		80913.00000	79602	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10800.00000	10928	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		83589.00000	82267	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10039.00000	10156	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		86292.00000	84960	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9321.00000	9428	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		97344.00000	95979	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6857.00000	6930	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			8.02800	8.00800		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		8584.00000	7839	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		8997.00000	9283	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		3708.00000	3235	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		17133.00000	17691	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		16287.00000	15345	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3900.00000	3989	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.97600	7.95700		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		15305.00000	14656	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		13142.00000	13449	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		9648.00000	9139	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		20145.00000	20592	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		22609.00000	21841	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7987.00000	8175	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.92400	7.90600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		20053.00000	19459	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15452.00000	15741	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		14184.00000	13688	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		21880.00000	22267	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		27153.00000	26473	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10444.00000	10647	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.76500	7.74500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12966.00000	11825	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12573.00000	13003	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24911.00000	23468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		5137.00000	5265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		40279.00000	38713	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1649.00000	1654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		53898.00000	52313	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		549.00000	536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		60885.00000	59302	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		297.00000	285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		57384.00000	55800	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		406.00000	393	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		67902.00000	66322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		153.00000	144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		74909.00000	73331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		76.00000	69	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		64393.00000	62811	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		215.00000	204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5419.00000	4708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24947.00000	25807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1743.00000	1415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41750.00000	42993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		416.00000	309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		61477.00000	62941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		71.00000	47	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		82780.00000	84327	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		92220.00000	90648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		104977.00000	106544	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.72300	7.70400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		62779.00000	61365	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3195.00000	3264	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		75501.00000	74049	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1730.00000	1762	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		78740.00000	77283	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1471.00000	1496	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		81996.00000	80533	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1246.00000	1266	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		95106.00000	93630	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		618.00000	625	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			7.68300	7.66400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		67875.00000	66538	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5850.00000	5985	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		79799.00000	78413	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3733.00000	3818	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		82849.00000	81452	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3318.00000	3393	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		85920.00000	84514	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2943.00000	3009	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		98363.00000	96930	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1781.00000	1820	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.62100	245.74800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		31591.00000	30259	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		10111.00000	10049	0.00	0.00	0.00
Total for Derivatives:							0.00	1,828.00
Grand Total:							0.00	1,828.00