



Daily MTM Report

Daily summary for 03/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.26000	8.27500			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.14000			0.00	0.00
R186 On 21/12/2026 Bond			7.81500	7.83000			0.00	0.00
R194 On 28/02/2008 Bond			8.69500	8.70500			0.00	0.00
R201 On 21/12/2014 Bond			8.10000	8.12500			0.00	0.00
R203 On 15/09/2017 Bond			8.01000	8.03000			0.00	0.00
R204 On 21/12/2018 Bond			7.99500	8.01500			0.00	0.00
R207 On 15/01/2020 Bond			7.94000	7.96000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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

CRD1 On 01/02/2007 Index Future			106.30400	106.46500		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13068.00000	12104	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		8418.00000	9064	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			247.36300	247.13300		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		171331.00000	173631	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1.00000	1	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			252.86100	252.62800		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		176368.00000	178687	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		88.00000	77	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			258.63200	258.39400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		179435.00000	181772	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		495.00000	452	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.81400	8.78100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.54900	8.51800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.10400	8.05100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.02700	9.01900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.52200	8.49200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.48500	8.44200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.40400	8.34600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.37700	8.31500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.77600	8.77600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.09300	9.08000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3863.00000	3894	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		11.00000	10	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.17600	9.15900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4112.00000	4150	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		68.00000	65	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14700	9.14200		0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/08/2007 jFra	7.50	Call		4163.00000	4173	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		160.00000	158	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.06000	9.04700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4348.00000	4376	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		293.00000	287	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.93900	8.94200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24204.00000	24177	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20682.00000	20661	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.96000	8.94900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		9506.00000	9547	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10437.00000	10278	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.89400	8.88100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		11021.00000	11083	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17751.00000	17575	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.81100	8.79300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13469.00000	13576	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21811.00000	21588	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.61800	8.58300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1880.00000	2057	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28683.00000	27439	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.56800	8.53100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		4246.00000	4534	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33177.00000	31959	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.51400	8.47400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		6145.00000	6506	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37422.00000	36150	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.41500	8.37900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		551.00000	670	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		42099.00000	39760	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.38000	8.34000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1918.00000	2210	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		46156.00000	43710	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.34000	8.29500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		3221.00000	3649	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		50574.00000	47918	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.94600	7.95400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.30700	8.32400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.72800	8.75200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.47300	8.48500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73600	8.74600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 30/04/2007 jRod			8.97600	8.98400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.73500	8.73900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.57600	244.38800		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		28553.00000	29481	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		20473.00000	19521	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.27000	8.29000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		8727.00000	8997	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		10047.00000	9657	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12436.00000	12778	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		7174.00000	6856	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19150.00000	19592	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4106.00000	3888	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14532.00000	14909	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		5998.00000	5715	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13467.00000	13827	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6568.00000	6267	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25616.00000	26125	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2502.00000	2350	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5127.00000	5308	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		14742.00000	14264	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2658.00000	2765	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		20645.00000	20092	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1310.00000	1366	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		27746.00000	27143	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		581.00000	607	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		35544.00000	34910	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		230.00000	241	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43800.00000	43151	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		25.00000	26	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		61048.00000	60389	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		81.00000	85	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		52337.00000	51681	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32618.00000	33176	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1506.00000	1404	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.14800	8.16200		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19364.00000	19602	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8950.00000	8754	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23326.00000	23595	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6807.00000	6642	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24375.00000	24652	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6337.00000	6179	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25446.00000	25730	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.80	Put		5891.00000	5741	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29938.00000	30250	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4340.00000	4219	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.08000	8.09400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23368.00000	23587	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		11729.00000	11544	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26927.00000	27168	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9611.00000	9448	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27858.00000	28104	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		9128.00000	8970	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28804.00000	29056	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		8663.00000	8511	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32742.00000	33015	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6979.00000	6847	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.12000	8.14000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		25182.00000	25918	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		17097.00000	16355	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15758.00000	16286	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		26145.00000	25196	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		31999.00000	32854	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		12995.00000	12373	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		36948.00000	37878	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10732.00000	10185	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		39535.00000	40502	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		9734.00000	9223	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		44905.00000	45940	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		7972.00000	7529	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12657.00000	13106	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		30530.00000	29501	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		99997.00000	101376	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		1196.00000	1099	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		42190.00000	43191	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		8815.00000	8339	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		50505.00000	51601	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6492.00000	6111	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		65369.00000	66589	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3886.00000	3629	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8774.00000	9110	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		37981.00000	36840	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4605.00000	4796	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		52988.00000	51702	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2177.00000	2273	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		70099.00000	68718	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		920.00000	962	7.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.00	Put		88753.00000	87318	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		80918.00000	82228	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2285.00000	2117	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		96805.00000	98175	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1335.00000	1227	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		112770.00000	114180	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		771.00000	703	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.05200	8.07300		8.05	512.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		47767.00000	48711	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		17343.00000	16766	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		57236.00000	58285	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		12883.00000	12412	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		59722.00000	60797	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		11919.00000	11473	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		62254.00000	63353	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		11012.00000	10590	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		72782.00000	73971	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		7911.00000	7579	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.01600	8.03600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		56019.00000	56873	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		23740.00000	23179	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		64821.00000	65754	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		18954.00000	18471	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		67115.00000	68067	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		17880.00000	17417	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		58413.00000	59554	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		5823.00000	5548	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		79090.00000	80131	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		13196.00000	12822	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.78700	7.80200		13.10	0.00	4.00
R186 On 01/02/2007 Bond Future	7.75	Call		27459.00000	28165	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		33742.00000	32641	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		44088.00000	45074	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		20589.00000	19768	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		59948.00000	61138	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		13380.00000	12763	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		68612.00000	69891	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		10753.00000	10224	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		86954.00000	88379	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6989.00000	6606	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		110552.00000	112119	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3815.00000	3575	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		64189.00000	65426	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11956.00000	11385	12.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.50	Call		15016.00000	15456	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		52172.00000	50804	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7526.00000	7761	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		76692.00000	75120	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3302.00000	3409	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		105668.00000	103967	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1252.00000	1292	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		138057.00000	136290	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		405.00000	417	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		172944.00000	171149	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		134663.00000	136323	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2078.00000	1931	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.75900	7.77400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		80024.00000	81166	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		24780.00000	24120	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		95431.00000	96701	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		18061.00000	17528	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		103500.00000	104827	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		15296.00000	14822	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		120217.00000	121650	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		10797.00000	10429	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		99438.00000	100737	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		16632.00000	16129	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.73300	7.74700		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		90534.00000	91581	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		32436.00000	31806	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		105186.00000	106332	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		25101.00000	24571	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		108978.00000	110148	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		23492.00000	22984	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		112817.00000	114009	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		21966.00000	21482	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		128584.00000	129863	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		16643.00000	16246	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.66100	8.67200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3218.00000	3254	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3439.00000	3364	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2474.00000	2503	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4203.00000	4122	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3773.00000	3815	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2991.00000	2922	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3490.00000	3529	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3209.00000	3137	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1483.00000	1501	1.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.25	Put		5734.00000	5641	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		795.00000	805	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7576.00000	7475	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		371.00000	375	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9692.00000	9586	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		174.00000	175	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12045.00000	11936	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		74.00000	75	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14504.00000	14394	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		29.00000	29	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17028.00000	16917	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		10.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19587.00000	19477	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		27371.00000	27260	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24764.00000	24653	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22168.00000	22058	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.58300	8.59000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5286.00000	5303	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4041.00000	4004	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6397.00000	6418	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3214.00000	3180	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6165.00000	6185	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3369.00000	3334	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6634.00000	6656	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3063.00000	3031	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7630.00000	7655	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2512.00000	2483	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.46400	8.46800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6603.00000	6604	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5064.00000	5044	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7206.00000	7208	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4579.00000	4559	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7519.00000	7522	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4349.00000	4329	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7362.00000	7364	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4463.00000	4443	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8169.00000	8172	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3913.00000	3894	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			8.06500	8.09100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13380.00000	13999	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18747.00000	17836	7.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.25	Call		21293.00000	22133	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12000.00000	11309	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		30986.00000	32026	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		7293.00000	6804	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		37514.00000	38656	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		5306.00000	4918	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		33112.00000	34188	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		6571.00000	6117	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		35289.00000	36399	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		5909.00000	5490	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		42090.00000	43293	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4256.00000	3929	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		54203.00000	55520	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2478.00000	2266	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7535.00000	7941	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		27830.00000	26707	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3967.00000	4205	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		39462.00000	38170	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1877.00000	2001	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		52852.00000	51445	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		793.00000	849	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		67530.00000	66056	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		296.00000	318	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		83087.00000	81579	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		66787.00000	68183	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1418.00000	1284	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.03100	8.05600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		39072.00000	39981	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		13921.00000	13390	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		46621.00000	47627	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		10394.00000	9960	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		48602.00000	49630	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		9630.00000	9219	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		50617.00000	51668	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		8910.00000	8521	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		58994.00000	60127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		6441.00000	6135	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.99700	8.02300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		44417.00000	45329	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		18024.00000	17472	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		51495.00000	52487	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		14288.00000	13817	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		53340.00000	54352	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		13453.00000	13001	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		55214.00000	56245	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future	8.80	Put		12655.00000	12223	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		62978.00000	64081	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		9824.00000	9464	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.98100	8.00100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		14722.00000	15375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14793.00000	14017	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		25071.00000	25997	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7493.00000	6989	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		38110.00000	39262	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3284.00000	3007	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		43876.00000	45097	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		2261.00000	2053	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		40962.00000	42150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2733.00000	2492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		52912.00000	54213	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1230.00000	1102	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		46844.00000	48095	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1858.00000	1680	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		68545.00000	69925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		390.00000	341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7541.00000	7934	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25676.00000	24639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3299.00000	3495	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		39920.00000	38687	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1209.00000	1289	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		56752.00000	55403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		18.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		115053.00000	113625	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		90.00000	96	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		94828.00000	93405	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		365.00000	391	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		75277.00000	73873	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.94900	7.96900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		43474.00000	44530	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		6915.00000	6558	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		54096.00000	55262	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4214.00000	3969	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		56869.00000	58059	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3695.00000	3473	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		59682.00000	60894	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		3229.00000	3030	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		71243.00000	72529	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1824.00000	1698	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.91700	7.93700		7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/08/2007 Bond Future	8.50	Call		48753.00000	49748	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		10537.00000	10138	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		58621.00000	59710	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		7281.00000	6977	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		61192.00000	62303	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		6607.00000	6325	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		63800.00000	64932	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5985.00000	5723	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		74549.00000	75753	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3953.00000	3764	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.96600	7.98600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		21069.00000	21752	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		20007.00000	19172	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		32234.00000	33133	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12471.00000	11852	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		45400.00000	46489	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7404.00000	6974	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		51132.00000	52284	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		5969.00000	5603	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		48241.00000	49362	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		6653.00000	6255	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		60056.00000	61290	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4279.00000	3995	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		54067.00000	55249	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		5349.00000	5011	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		75590.00000	76926	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2475.00000	2292	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12400.00000	12865	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		30521.00000	29466	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6813.00000	7093	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		44609.00000	43371	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3369.00000	3518	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		61351.00000	59981	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1486.00000	1555	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		80177.00000	78727	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		198.00000	208	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		121939.00000	120430	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		580.00000	607	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		100518.00000	99027	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.93700	7.95700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		55282.00000	56272	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		15585.00000	15072	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		65286.00000	66374	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		11499.00000	11084	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.75	Call		67890.00000	69000	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		10623.00000	10231	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		70529.00000	71662	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		9801.00000	9430	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		81414.00000	82628	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		7007.00000	6718	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.90900	7.92900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		62056.00000	63016	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		20793.00000	20265	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		71486.00000	72528	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		16306.00000	15860	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		73929.00000	74990	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		15312.00000	14885	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		76404.00000	77484	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		14366.00000	13958	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		86590.00000	87741	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		11035.00000	10698	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.91000	7.93000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		18964.00000	19754	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13591.00000	12838	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		10245.00000	10747	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		24253.00000	23212	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		30927.00000	31998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6698.00000	6226	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		42382.00000	43636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		3434.00000	3145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		48560.00000	49885	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		2373.00000	2155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		45441.00000	46732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		2863.00000	2612	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		54948.00000	56332	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1599.00000	1440	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		61483.00000	62913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1051.00000	938	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		51731.00000	53088	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		1954.00000	1768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		4773.00000	5042	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38702.00000	37428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1881.00000	1999	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		56289.00000	54864	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		617.00000	659	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		76078.00000	74578	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		166.00000	177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		97275.00000	95744	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	9.00	Call		78138.00000	79638	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		329.00000	286	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		36.00000	39	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		119405.00000	117864	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.88300	7.90300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		51437.00000	52604	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		7232.00000	6868	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		62884.00000	64161	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4493.00000	4239	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		65852.00000	67152	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3962.00000	3732	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		68854.00000	70177	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3484.00000	3276	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		81134.00000	82530	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2025.00000	1891	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.85600	7.87700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		56179.00000	57352	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		10484.00000	10064	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		66950.00000	68226	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		7214.00000	6896	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		69741.00000	71040	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		6540.00000	6245	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		72566.00000	73887	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		5919.00000	5646	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		84151.00000	85548	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3899.00000	3702	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			244.45800	244.23700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		27611.00000	28702	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		21241.00000	20122	0.00	0.00	0.00
Total for Derivatives:							512.00	1,860.00
Grand Total:							512.00	1,860.00