



Daily MTM Report

Daily summary for 06/11/2006

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			8.21500	8.26000			0.00	0.00
R157 On 15/09/2015 Bond			8.07500	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.77000	7.81500			0.00	0.00
R194 On 28/02/2008 Bond			8.66000	8.69500			0.00	0.00
R201 On 21/12/2014 Bond			8.05500	8.10000			0.00	0.00
R203 On 15/09/2017 Bond			7.96500	8.01000			0.00	0.00
R204 On 21/12/2018 Bond			7.95000	7.99500			0.00	0.00
R207 On 15/01/2020 Bond			7.89500	7.94000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRD1 On 01/02/2007 Index Future			106.52700	106.30400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		12104.00000	13196	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		9064.00000	7926	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			247.94400	247.36300		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		173631.00000	179440	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			253.45300	252.86100		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		178687.00000	184583	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		77.00000	53	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.23700	258.63200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		181772.00000	187727	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		452.00000	357	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.74900	8.81400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48000	8.54900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.03900	8.10400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.00300	9.02700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46000	8.52200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.42700	8.48500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.34800	8.40400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.32400	8.37700		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			9.04600	9.09300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3894.00000	3780	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		10.00000	11	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.14300	9.17600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4150.00000	4072	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		65.00000	67	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.11600	9.14700		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		4173.00000	4102	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		158.00000	163	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04000	9.06000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4376.00000	4328	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		287.00000	291	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.91500	8.93900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24177.00000	24074	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20661.00000	20617	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.92300	8.96000		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		9547.00000	9059	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10278.00000	10464	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.85000	8.89400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		11083.00000	10633	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17575.00000	17930	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.75700	8.81100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13576.00000	13073	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21588.00000	22074	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.55000	8.61800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		2057.00000	1577	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		27439.00000	29729	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.50000	8.56800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		4534.00000	3882	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31959.00000	34085	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.44500	8.51400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		6506.00000	5775	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36150.00000	38248	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.35400	8.41500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		670.00000	418	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		39760.00000	43701	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.31900	8.38000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		2210.00000	1696	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		43710.00000	47405	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.27900	8.34000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		3649.00000	2996	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		47918.00000	51492	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.93400	7.94600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.28700	8.30700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.70500	8.72800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.45900	8.47300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.71800	8.73600		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			8.95500	8.97600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72100	8.73500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.08300	244.57600		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		29481.00000	32060	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		19521.00000	17030	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.23000	8.27000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		8997.00000	9506	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		9657.00000	8845	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12778.00000	13434	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		6856.00000	6191	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19592.00000	20454	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3888.00000	3429	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14909.00000	15637	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		5715.00000	5122	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13827.00000	14519	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6267.00000	5638	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26125.00000	27126	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2350.00000	2031	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5308.00000	5642	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		14264.00000	13276	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2765.00000	2954	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		20092.00000	18960	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1366.00000	1459	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		27143.00000	25915	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		607.00000	646	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34910.00000	33629	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		241.00000	255	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		43151.00000	41843	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		26.00000	27	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		60389.00000	59069	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		85.00000	89	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51681.00000	50364	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33176.00000	34282	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1404.00000	1189	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.20000	8.14800		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19602.00000	18491	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8754.00000	9254	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23595.00000	22384	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6642.00000	7042	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24652.00000	23417	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6179.00000	6556	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25730.00000	24473	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		5741.00000	6095	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30250.00000	28912	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4219.00000	4491	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.02700	8.08000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23587.00000	24457	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		11544.00000	10882	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		27168.00000	28119	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9448.00000	8867	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		28104.00000	29075	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8970.00000	8409	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		29056.00000	30046	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		8511.00000	7970	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		33015.00000	34081	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6847.00000	6381	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.08000	8.12000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16286.00000	17276	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		25196.00000	23225	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		25918.00000	27329	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16355.00000	14805	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		32854.00000	34513	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		12373.00000	11070	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		37878.00000	39693	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10185.00000	9039	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		40502.00000	42392	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		9223.00000	8152	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		45940.00000	47970	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		7529.00000	6598	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13106.00000	13936	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		29501.00000	27370	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		101376.00000	104131	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		1099.00000	892	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		43191.00000	45152	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		8339.00000	7340	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		51601.00000	53761	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6111.00000	5309	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		66589.00000	69010	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3629.00000	3088	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9110.00000	9721	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		36840.00000	34490	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4796.00000	5125	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		51702.00000	49070	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2273.00000	2426	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		68718.00000	65910	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		962.00000	1022	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		87318.00000	84417	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		82228.00000	84836	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2117.00000	1764	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		98175.00000	100910	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1227.00000	1001	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		114180.00000	117000	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		703.00000	562	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.06000	8.05200		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		48711.00000	48092	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		16766.00000	16726	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		58285.00000	57650	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		12412.00000	12357	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		60797.00000	60160	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		11473.00000	11415	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		63353.00000	62714	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		10590.00000	10531	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		73971.00000	73329	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		7579.00000	7517	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.96800	8.01600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		56873.00000	58924	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		23179.00000	21824	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		65754.00000	67996	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		18471.00000	17307	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		68067.00000	70355	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		17417.00000	16299	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		59554.00000	62322	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		5548.00000	4910	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		80131.00000	82635	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		12822.00000	11921	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.74200	7.78700		13.10	0.00	4.00
R186 On 01/02/2007 Bond Future	7.75	Call		28165.00000	30392	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		32641.00000	29421	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		45074.00000	48151	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		19768.00000	17399	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		61138.00000	64827	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		12763.00000	11005	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		69891.00000	73842	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		10224.00000	8729	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		88379.00000	92755	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6606.00000	5536	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		112119.00000	116905	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3575.00000	2915	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		65426.00000	69253	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11385.00000	9766	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		15456.00000	16856	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		50804.00000	46758	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7761.00000	8516	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		75120.00000	70428	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3409.00000	3753	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		103967.00000	98865	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1292.00000	1422	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		136290.00000	130974	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		417.00000	457	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		171149.00000	165743	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		136323.00000	141373	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1931.00000	1534	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.71300	7.75900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		81166.00000	84760	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		24120.00000	22162	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		96701.00000	100681	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		17528.00000	15957	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		104827.00000	108985	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		14822.00000	13429	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		121650.00000	126126	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		10429.00000	9353	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		100737.00000	104808	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		16129.00000	14648	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.68600	7.73300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		91581.00000	95199	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		31806.00000	29770	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		106332.00000	110281	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		24571.00000	22866	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		110148.00000	114175	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		22984.00000	21358	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		114009.00000	118113	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		21482.00000	19931	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		129863.00000	134251	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		16246.00000	14980	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.62100	8.66100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3254.00000	3402	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3364.00000	3110	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2503.00000	2623	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4122.00000	3840	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3815.00000	3981	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2922.00000	2686	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3529.00000	3686	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3137.00000	2892	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1501.00000	1578	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		5641.00000	5317	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		805.00000	848	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7475.00000	7117	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		375.00000	396	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9586.00000	9205	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		175.00000	184	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11936.00000	11543	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		75.00000	78	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14394.00000	13996	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		29.00000	30	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16917.00000	16516	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		19477.00000	19075	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		27260.00000	26858	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		24653.00000	24251	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		22058.00000	21656	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.53400	8.58300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5303.00000	5476	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4004.00000	3795	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6418.00000	6618	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3180.00000	2998	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6185.00000	6380	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3334.00000	3147	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6656.00000	6861	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3031.00000	2854	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7655.00000	7881	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2483.00000	2327	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.40600	8.46400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6604.00000	6747	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5044.00000	4869	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7208.00000	7361	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4559.00000	4395	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7522.00000	7679	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4329.00000	4170	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7364.00000	7519	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4443.00000	4281	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8172.00000	8339	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3894.00000	3744	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			8.01900	8.06500		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13999.00000	15042	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		17836.00000	16166	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		22133.00000	23574	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		11309.00000	10036	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		32026.00000	33834	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6804.00000	5898	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		38656.00000	40653	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		4918.00000	4202	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		34188.00000	36062	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		6117.00000	5277	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		36399.00000	38336	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		5490.00000	4713	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		43293.00000	45400	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3929.00000	3322	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		55520.00000	57840	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2266.00000	1872	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7941.00000	8609	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		26707.00000	24660	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4205.00000	4579	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		38170.00000	35832	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2001.00000	2184	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		51445.00000	48915	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		849.00000	926	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		66056.00000	63420	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		318.00000	346	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		81579.00000	78893	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		68183.00000	70649	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1284.00000	1036	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.98300	8.03100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		39981.00000	41702	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		13390.00000	12340	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		47627.00000	49539	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		9960.00000	9101	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		49630.00000	51588	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		9219.00000	8405	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		51668.00000	53669	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		8521.00000	7752	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		60127.00000	62292	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		6135.00000	5528	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.94900	7.99700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		45329.00000	46987	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		17472.00000	16422	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		52487.00000	54300	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		13817.00000	12921	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		54352.00000	56202	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		13001.00000	12142	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		56245.00000	58131	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		12223.00000	11400	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		64081.00000	66104	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		9464.00000	8778	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.93500	7.98100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		15375.00000	16909	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14017.00000	12253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		25997.00000	28169	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6989.00000	5863	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		39262.00000	41953	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3007.00000	2400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		45097.00000	47945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		2053.00000	1602	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		42150.00000	44924	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2492.00000	1968	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		54213.00000	57239	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1102.00000	830	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		48095.00000	51009	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1680.00000	1296	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		69925.00000	73123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		341.00000	240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7934.00000	8852	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		24639.00000	22259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3495.00000	3948	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		38687.00000	35842	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1289.00000	1469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		55403.00000	52285	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		19.00000	22	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		113625.00000	110329	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		96.00000	110	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		93405.00000	90121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		391.00000	448	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		73873.00000	70632	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.90200	7.94900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		44530.00000	47044	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		6558.00000	5745	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		55262.00000	58034	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		3969.00000	3413	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		58059.00000	60886	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3473.00000	2973	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		60894.00000	63772	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		3030.00000	2580	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		72529.00000	75575	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1698.00000	1417	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.87000	7.91700		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		49748.00000	52111	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		10138.00000	9217	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		59710.00000	62295	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		6977.00000	6279	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		62303.00000	64938	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		6325.00000	5677	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		64932.00000	67615	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5723.00000	5123	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		75753.00000	78604	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3764.00000	3332	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.92000	7.96600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		21752.00000	23316	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		19172.00000	17231	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		33133.00000	35205	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		11852.00000	10418	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		46489.00000	49003	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6974.00000	5983	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		52284.00000	54946	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		5603.00000	4760	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		49362.00000	51953	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		6255.00000	5340	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		61290.00000	64144	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3995.00000	3344	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		55249.00000	57979	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		5011.00000	4237	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		76926.00000	80013	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2292.00000	1874	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12865.00000	13917	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		29466.00000	27014	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7093.00000	7716	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		43371.00000	40489	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3518.00000	3840	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		59981.00000	56798	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1555.00000	1698	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		78727.00000	75365	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		208.00000	225	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		120430.00000	116942	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		607.00000	661	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		99027.00000	95576	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.89000	7.93700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		56272.00000	58602	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		15072.00000	13856	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		66374.00000	68937	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		11084.00000	10102	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		69000.00000	71618	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		10231.00000	9303	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		71662.00000	74333	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		9430.00000	8556	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		82628.00000	85492	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		6718.00000	6037	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.86200	7.90900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		63016.00000	65275	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		20265.00000	19017	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		72528.00000	74980	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		15860.00000	14805	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		74990.00000	77489	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		14885.00000	13876	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		77484.00000	80027	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		13958.00000	12994	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		87741.00000	90453	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		10698.00000	9903	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.86400	7.91000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		19754.00000	21607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12838.00000	11130	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		10747.00000	11922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		23212.00000	20826	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		31998.00000	34507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6226.00000	5174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		43636.00000	46564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		3145.00000	2512	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		49885.00000	52976	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		2155.00000	1684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		46732.00000	49745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		2612.00000	2064	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		56332.00000	59552	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1440.00000	1100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		62913.00000	66235	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		938.00000	699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		53088.00000	56247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		1768.00000	1366	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5042.00000	5664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		37428.00000	34488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1999.00000	2268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		54864.00000	51571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		659.00000	751	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		74578.00000	71109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		177.00000	202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		95744.00000	92208	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		79638.00000	83113	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		286.00000	200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		39.00000	44	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		117864.00000	114308	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.83600	7.88300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		52604.00000	55381	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		6868.00000	6035	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		64161.00000	67194	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4239.00000	3662	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		67152.00000	70241	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3732.00000	3210	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		70177.00000	73316	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3276.00000	2805	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		82530.00000	85838	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1891.00000	1589	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.80900	7.85600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		57352.00000	60003	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		10064.00000	9136	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		68226.00000	71105	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		6896.00000	6196	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		71040.00000	73971	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		6245.00000	5597	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		73887.00000	76866	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		5646.00000	5046	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		85548.00000	88697	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3702.00000	3272	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.03000	244.45800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		28702.00000	31623	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		20122.00000	17323	0.00	0.00	0.00
Total for Derivatives:							0.00	1,860.00
Grand Total:							0.00	1,860.00