



Daily MTM Report

Daily summary for 30/11/2006

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			8.30500	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			8.02500	7.96000			0.00	0.00
R186 On 21/12/2026 Bond			7.63000	7.57000			0.00	0.00
R194 On 28/02/2008 Bond			8.90000	8.74000			0.00	0.00
R201 On 21/12/2014 Bond			8.02500	7.96000			0.00	0.00
R203 On 15/09/2017 Bond			7.91000	7.84500			0.00	0.00
R204 On 21/12/2018 Bond			7.89000	7.82500			0.00	0.00
R206 On 15/01/2014 Bond			8.05500	7.99000			0.00	0.00
R207 On 15/01/2020 Bond			7.81500	7.75000			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			106.58000		106.99800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call			14762.00000	12010	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put			4782.00000	6210	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.27500		249.26600		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call			192660.00000	182750	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			253.69300		254.70700		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call			197083.00000	186951	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put			13.00000	21	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.10600		260.14200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			196602.00000	186320	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			182.00000	260	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.93600		272.57100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call			78034.00000	81318	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put			2324.00000	1958	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.82500		8.71000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45700		8.39600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88100		7.83800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.07200		8.98300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46300		8.39200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.34500		8.28200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.24400		8.19100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.19400		8.14600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			8.91800	8.89300		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.18000	9.03900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3756.00000	4096	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		3.00000	2	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.23600	9.13200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4028.00000	4268	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		49.00000	37	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.18400	9.06400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3964.00000	4226	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		151.00000	122	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17000	9.01500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4244.00000	4594	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		272.00000	218	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98500	8.88000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23462.00000	23571	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20094.00000	19943	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.01500	8.88400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7345.00000	8422	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9462.00000	8151	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.93800	8.80800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9412.00000	10347	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17478.00000	16034	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.84500	8.71100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11999.00000	12972	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21844.00000	20360	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.62800	8.50000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		744.00000	1212	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		30938.00000	26174	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.57100	8.44600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2870.00000	3758	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35284.00000	31049	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.51000	8.38700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4719.00000	5773	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39575.00000	35567	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.28600	8.21800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		51.00000	91	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		52633.00000	47895	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.23600	8.17200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		664.00000	891	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		56458.00000	52161	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			8.18100	8.12100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1531.00000	1878	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		60908.00000	56980	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.87900	7.87900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.13000	8.13300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.53100	8.52600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.91800	8.38200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67300	8.65600		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.92100	8.89600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			9.11700	8.67500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.83300	245.79000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		33360.00000	27117	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11260.00000	14587	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.30500	8.16500		4.15	41.00	26.00
R153 On 01/02/2007 Bond Future	8.25	Call		9359.00000	6923	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6548.00000	8738	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5247.00000	3594	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10730.00000	13705	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13599.00000	10575	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4205.00000	5808	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21170.00000	17446	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1994.00000	2896	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15981.00000	12697	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3315.00000	4657	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14771.00000	11615	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3740.00000	5210	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28265.00000	24155	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1019.00000	1534	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2509.00000	1562	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16364.00000	20044	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1089.00000	619	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23393.00000	27550	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		407.00000	209	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31238.00000	35667	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		129.00000	60	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39567.00000	44124	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		8.00000	3	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		56898.00000	61520	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		35.00000	14	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48158.00000	52765	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35753.00000	31407	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 01/02/2007 Bond Future	9.25	Put		509.00000	790	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.25000	8.11000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19413.00000	16648	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7386.00000	8957	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25785.00000	22571	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4617.00000	5739	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23565.00000	20493	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5434.00000	6697	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24664.00000	21520	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5013.00000	6204	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30480.00000	27009	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3269.00000	4134	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.07600	7.92900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25610.00000	22835	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9197.00000	10677	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29456.00000	26465	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7365.00000	8629	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30458.00000	27415	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6954.00000	8165	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31475.00000	28381	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6560.00000	7720	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35690.00000	32404	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5152.00000	6121	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.02000	7.95000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15350.00000	12881	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		19100.00000	21857	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19241.00000	16406	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15505.00000	17897	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30897.00000	27229	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		8689.00000	10248	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		39079.00000	35004	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		5952.00000	7103	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		44903.00000	40601	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4565.00000	5489	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		47910.00000	43507	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3986.00000	4809	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		54074.00000	49496	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3017.00000	3666	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		113134.00000	107962	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		211.00000	265	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		50969.00000	46474	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3472.00000	4204	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		60400.00000	55678	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2264.00000	2768	8.05	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	Call		76710.00000	71746	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1105.00000	1366	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10450.00000	8535	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25534.00000	28845	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5122.00000	3999	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		39382.00000	43486	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2175.00000	1614	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55975.00000	60640	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		790.00000	554	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74500.00000	79490	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		93280.00000	88184	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		525.00000	654	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		109839.00000	104675	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		247.00000	309	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		126236.00000	121039	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		114.00000	143	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.98500	7.91500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		53762.00000	49994	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11838.00000	13181	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		81067.00000	76602	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4696.00000	5343	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		64200.00000	60115	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8348.00000	9374	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		66921.00000	62764	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7617.00000	8572	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		69680.00000	65456	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6939.00000	7826	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.88200	7.82100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64687.00000	61543	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17086.00000	18313	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74416.00000	71055	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13226.00000	14237	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76934.00000	73523	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12377.00000	13337	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70900.00000	67006	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2987.00000	3465	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89973.00000	86333	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8757.00000	9488	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.60700	7.54600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		22691.00000	19083	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		28455.00000	32433	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		40356.00000	35320	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		15248.00000	17798	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		62337.00000	56195	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	8.00	Put		7448.00000	8891	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		81931.00000	75192	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		3972.00000	4818	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		92142.00000	85194	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		2892.00000	3530	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		112911.00000	105684	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1555.00000	1913	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138771.00000	131343	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		643.00000	802	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		86994.00000	80142	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		3370.00000	4103	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11173.00000	8985	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48949.00000	54346	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4622.00000	3527	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		75597.00000	82087	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1569.00000	1128	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		106984.00000	114128	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		428.00000	288	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		141577.00000	149022	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		164243.00000	156725	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		267.00000	335	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.56400	7.50400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		101725.00000	95730	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		13440.00000	14898	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		119508.00000	113123	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9097.00000	10164	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		128653.00000	122103	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		7409.00000	8312	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		147278.00000	140455	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4817.00000	5448	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		124064.00000	117593	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		8217.00000	9199	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.52400	7.46600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		112840.00000	107292	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		20443.00000	22086	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		129528.00000	123637	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		15144.00000	16445	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		133799.00000	127831	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		14013.00000	15237	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		138104.00000	132061	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		12954.00000	14103	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		155601.00000	149292	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		9361.00000	10244	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.90400	8.72000		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	8.70	Call		2707.00000	1879	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2908.00000	3923	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2976.00000	2095	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2676.00000	3638	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1774.00000	1155	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3985.00000	5210	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2452.00000	1677	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3155.00000	4223	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		932.00000	552	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5664.00000	7128	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		417.00000	220	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7681.00000	9327	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		153.00000	70	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9957.00000	11717	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		55.00000	23	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12408.00000	14219	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		17.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14930.00000	16762	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17486.00000	19326	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20060.00000	21903	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		27852.00000	29696	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		25245.00000	27088	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		22647.00000	24491	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.76700	8.55300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5089.00000	4197	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3557.00000	4329	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6234.00000	5223	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2762.00000	3416	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5995.00000	5007	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2910.00000	3587	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6479.00000	5445	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2619.00000	3250	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7507.00000	6384	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2102.00000	2643	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.58000	8.33600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6713.00000	5970	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4452.00000	5043	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7342.00000	6558	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3993.00000	4542	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7668.00000	6864	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	9.05	Put		3776.00000	4305	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7504.00000	6710	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3883.00000	4422	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8345.00000	7501	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3367.00000	3856	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.99800	7.93100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15557.00000	13340	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11464.00000	13222	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8454.00000	6952	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19289.00000	21761	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		25043.00000	22189	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6289.00000	7410	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		36336.00000	33005	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3184.00000	3827	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		43721.00000	40187	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2052.00000	2494	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		38759.00000	35354	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2758.00000	3327	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		41222.00000	37749	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2382.00000	2884	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		48807.00000	45169	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1512.00000	1849	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		61899.00000	58093	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		714.00000	883	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4116.00000	3236	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30151.00000	33247	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1729.00000	1293	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		43244.00000	46782	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		619.00000	437	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		57896.00000	61689	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		186.00000	124	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		73516.00000	77429	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		75157.00000	71263	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		328.00000	409	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.94100	7.87600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44775.00000	41946	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9203.00000	10152	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53160.00000	50108	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6512.00000	7238	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55341.00000	52239	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5948.00000	6624	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57553.00000	54402	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5424.00000	6052	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		66663.00000	63343	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 03/05/2007 Bond Future	9.00	Put		3688.00000	4147	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.88800	7.82600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50698.00000	48155	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13150.00000	14134	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58470.00000	55749	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10109.00000	10915	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60483.00000	57721	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9442.00000	10206	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62523.00000	59720	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8810.00000	9534	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		70918.00000	67968	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6610.00000	7187	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.88600	7.82000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10174.00000	8113	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15274.00000	17991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19993.00000	16850	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7030.00000	8665	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33246.00000	29246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2633.00000	3411	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		48645.00000	44153	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		785.00000	1071	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		55101.00000	50501	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		452.00000	630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		51861.00000	47310	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		598.00000	825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		64899.00000	60201	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		183.00000	263	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		58358.00000	53718	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		338.00000	476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		81222.00000	76461	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		33.00000	50	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4217.00000	3143	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27804.00000	31508	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1376.00000	948	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43885.00000	48235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		9.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		102010.00000	106784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		64.00000	37	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81768.00000	86519	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		343.00000	216	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		62221.00000	66872	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.83600	7.77000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		54056.00000	49982	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3335.00000	3986	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	Call		65846.00000	61514	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1804.00000	2197	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		68868.00000	64485	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1532.00000	1875	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		71910.00000	67482	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1296.00000	1594	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		84218.00000	79655	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		638.00000	800	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.78800	7.72500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		59383.00000	55744	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6272.00000	7089	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70300.00000	66423	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4066.00000	4644	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73108.00000	69179	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3629.00000	4156	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		75941.00000	71965	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3232.00000	3711	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		87478.00000	83342	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1988.00000	2308	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.86700	7.80100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15138.00000	12731	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19091.00000	21769	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26009.00000	22709	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10780.00000	12565	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		39554.00000	35538	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5624.00000	6693	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		54884.00000	50378	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2720.00000	3299	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61343.00000	56701	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2013.00000	2456	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		58098.00000	53520	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2342.00000	2849	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		71206.00000	66412	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1262.00000	1553	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		64612.00000	59913	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1726.00000	2112	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		87869.00000	82925	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		586.00000	727	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7909.00000	6384	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		31538.00000	35098	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3584.00000	2759	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		47398.00000	51658	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1386.00000	1012	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		65909.00000	70620	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	Call		122.00000	79	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		107695.00000	112737	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		451.00000	310	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		86222.00000	91166	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.82100	7.75500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		64687.00000	60712	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		9665.00000	10731	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		75832.00000	71591	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6721.00000	7520	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		78703.00000	74403	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6112.00000	6853	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		81603.00000	77247	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5550.00000	6235	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		93443.00000	88893	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3712.00000	4203	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.77800	7.71500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		71918.00000	68318	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		14585.00000	15751	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82307.00000	78483	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11057.00000	11999	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		84979.00000	81103	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10291.00000	11182	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		87677.00000	83752	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9570.00000	10410	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		98708.00000	94602	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7083.00000	7743	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			8.02600	7.95900		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		10590.00000	8747	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		8471.00000	10088	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		5081.00000	3969	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15974.00000	18322	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		18709.00000	16167	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3790.00000	4708	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.96900	7.90300		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		17222.00000	15370	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		12334.00000	13811	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11180.00000	9782	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18952.00000	20883	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		24846.00000	22561	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7498.00000	8543	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.91400	7.85300		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15694.00000	14305	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20784.00000	22392	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21845.00000	20131	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	8.00	Put		14638.00000	15923	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		29192.00000	27171	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9877.00000	10854	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.79100	7.72500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14791.00000	12092	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12823.00000	15307	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		26894.00000	23096	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		5546.00000	6931	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		42154.00000	37581	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1950.00000	2559	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		55642.00000	50722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		719.00000	982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		62575.00000	57555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		413.00000	575	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		59100.00000	54125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		547.00000	755	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		69552.00000	64465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		228.00000	324	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		76528.00000	71401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		121.00000	176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		66061.00000	61004	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		308.00000	434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6752.00000	5193	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24706.00000	28329	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2470.00000	1767	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40903.00000	45382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		703.00000	462	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		60189.00000	65132	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		151.00000	91	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		81286.00000	86408	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93805.00000	88634	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		21.00000	32	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		24.00000	13	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		103418.00000	108589	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.74700	7.68200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		64618.00000	60161	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3313.00000	3928	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		77320.00000	72624	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1829.00000	2205	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		80553.00000	75810	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1563.00000	1892	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		83802.00000	79017	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1332.00000	1619	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		96886.00000	91973	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 03/05/2007 Bond Future	9.00	Put		677.00000	837	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.70700	7.64400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		69485.00000	65391	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5908.00000	6693	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		81418.00000	77088	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3799.00000	4348	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		84468.00000	80088	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3384.00000	3883	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		87538.00000	83112	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3008.00000	3461	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		99973.00000	95393	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1838.00000	2138	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.33700	246.31600		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		36844.00000	30118	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		9684.00000	12748	0.00	0.00	0.00
Total for Derivatives:							41.00	1,796.00
Grand Total:							41.00	1,796.00