



# Daily MTM Report

Daily summary for 10/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.11500	8.12000			0.00	0.00
R157 On 15/09/2015 Bond			7.91500	7.93000			0.00	0.00
R186 On 21/12/2026 Bond			7.58500	7.60000			0.00	0.00
R194 On 28/02/2008 Bond			8.58000	8.65000			0.00	0.00
R201 On 21/12/2014 Bond			7.90000	7.91500			0.00	0.00
R203 On 15/09/2017 Bond			7.80000	7.81000			0.00	0.00
R204 On 21/12/2018 Bond			7.78000	7.79000			0.00	0.00
R207 On 15/01/2020 Bond			7.71500	7.72500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

CRD1 On 01/02/2007 Index Future			107.24000	107.13000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		16828.00000	17525	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5528.00000	5125	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.68500	249.24100		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		192410.00000	196850	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			255.22300	254.76900		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		197715.00000	202249	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		25.00000	19	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			261.04200	260.58000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		201016.00000	205601	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		216.00000	181	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.71400	8.73200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40900	8.43300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.95200	7.99900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.97800	9.01000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.40200	8.42100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.33300	8.37500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.25900	8.30500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.24000	8.28800		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			9.05500	9.09300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3891.00000	3800	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		8.00000	9	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.09100	9.14400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4072.00000	3950	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		64.00000	71	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04300	9.10200		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		4069.00000	3940	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		163.00000	178	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01700	9.03900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4322.00000	4272	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		288.00000	295	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.87300	8.91100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23995.00000	23923	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20549.00000	20570	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.87900	8.91400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8812.00000	8459	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10382.00000	10667	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79900	8.82800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10354.00000	10101	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18053.00000	18332	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70800	8.72500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12741.00000	12583	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22328.00000	22484	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.51100	8.53900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1434.00000	1277	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		30037.00000	31027	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46000	8.48500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3683.00000	3469	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34503.00000	35318	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40600	8.42600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5530.00000	5331	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38786.00000	39413	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.26000	8.29800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		258.00000	189	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		47365.00000	49904	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.21900	8.26000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1293.00000	1076	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		51051.00000	53652	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.17600	8.21800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2440.00000	2123	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		55141.00000	57719	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.91400	7.92000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.24300	8.26000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.64600	8.67000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.43000	8.44100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69400	8.70000		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			8.93400	8.93500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70500	8.70500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.36800	246.06100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		37892.00000	39847	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		13082.00000	11967	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.13000	8.13000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		11150.00000	11097	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7177.00000	7124	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		15442.00000	15393	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4888.00000	4839	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22929.00000	22890	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2592.00000	2553	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17814.00000	17767	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3987.00000	3941	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16613.00000	16564	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4421.00000	4373	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29889.00000	29860	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1482.00000	1452	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6809.00000	6757	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11132.00000	11080	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3683.00000	3640	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16378.00000	16335	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1867.00000	1835	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23011.00000	22979	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		847.00000	827	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30518.00000	30498	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		341.00000	330	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38618.00000	38608	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		38.00000	36	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55768.00000	55766	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		121.00000	116	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47085.00000	47080	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37244.00000	37223	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		839.00000	818	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.10000	8.10000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20343.00000	20308	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8006.00000	7971	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24452.00000	24420	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6010.00000	5977	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25537.00000	25505	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5575.00000	5543	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26643.00000	26612	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		5164.00000	5133	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31270.00000	31243	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3749.00000	3722	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91300	7.90400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26682.00000	26480	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9544.00000	9602	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30525.00000	30312	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7709.00000	7757	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31524.00000	31308	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7294.00000	7340	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32538.00000	32320	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6897.00000	6940	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36735.00000	36508	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5471.00000	5506	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.92000	7.93000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		18564.00000	18815	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		20816.00000	20317	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		22567.00000	22864	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17333.00000	16879	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		34214.00000	34624	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10508.00000	10168	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		42248.00000	42721	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7623.00000	7346	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		47936.00000	48448	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6099.00000	5861	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		50868.00000	51397	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5445.00000	5225	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		56875.00000	57437	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4320.00000	4132	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		114922.00000	115637	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		501.00000	466	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		53849.00000	54396	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4854.00000	4650	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		63041.00000	63633	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3407.00000	3249	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		78999.00000	79648	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1895.00000	1794	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		13369.00000	13557	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26955.00000	26393	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		7376.00000	7477	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		40138.00000	39489	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3658.00000	3703	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55959.00000	55254	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1615.00000	1630	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		73827.00000	73092	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		95292.00000	95979	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1037.00000	975	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		111657.00000	112369	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		566.00000	528	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		127926.00000	128654	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		306.00000	283	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.90000	7.91000		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		55503.00000	55963	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		13213.00000	12941	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65772.00000	66284	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9553.00000	9333	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68446.00000	68971	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8776.00000	8569	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71158.00000	71696	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		8051.00000	7856	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82352.00000	82933	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5615.00000	5464	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.79300	7.80300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		66857.00000	67308	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17962.00000	17694	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76536.00000	77027	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		14052.00000	13824	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79038.00000	79539	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		13187.00000	12969	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		72478.00000	73097	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3272.00000	3171	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91984.00000	92529	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9474.00000	9301	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.55400	7.56900		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		25033.00000	25737	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		33666.00000	32500	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		42064.00000	43080	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		19824.00000	18971	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		62952.00000	64248	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		10931.00000	10358	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		81627.00000	83103	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		6536.00000	6143	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		91436.00000	92982	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		5055.00000	4731	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		111558.00000	113210	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		3070.00000	2853	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		136775.00000	138522	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1516.00000	1394	13.45	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	8.25	Call		86475.00000	87989	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		5719.00000	5363	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13524.00000	13941	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		54168.00000	52716	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6398.00000	6607	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		80240.00000	78581	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2607.00000	2694	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		110890.00000	109108	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		902.00000	931	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		144918.00000	143078	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		161862.00000	163663	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		754.00000	686	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.52200	7.53600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100667.00000	101919	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		16364.00000	15877	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		117891.00000	119253	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		11462.00000	11084	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		126771.00000	128182	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		9510.00000	9181	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		144911.00000	146406	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6433.00000	6188	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		122312.00000	123699	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		10448.00000	10095	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.49300	7.50400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111030.00000	111966	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		23351.00000	22924	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		127276.00000	128288	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		17611.00000	17259	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		131440.00000	132470	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		16373.00000	16039	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		135640.00000	136686	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		15208.00000	14891	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		152735.00000	153845	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		11214.00000	10961	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.52200	8.60800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3413.00000	3865	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2991.00000	2578	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2626.00000	3012	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3712.00000	3234	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3999.00000	4493	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2573.00000	2202	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3700.00000	4173	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2776.00000	2384	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1572.00000	1849	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		5180.00000	4592	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		838.00000	1015	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6976.00000	6289	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		387.00000	485	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9065.00000	8299	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		177.00000	228	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11405.00000	10591	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		73.00000	97	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13861.00000	13019	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		27.00000	37	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16383.00000	15528	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		9.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18943.00000	18082	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		26727.00000	25863	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		24121.00000	23256	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21525.00000	20661	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.42000	8.50900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5547.00000	5937	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3672.00000	3367	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6704.00000	7139	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2889.00000	2630	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6463.00000	6889	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3035.00000	2767	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6950.00000	7394	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2748.00000	2498	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7981.00000	8460	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2233.00000	2017	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.27400	8.36700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6834.00000	7112	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4743.00000	4512	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7454.00000	7748	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4275.00000	4060	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7776.00000	8077	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4054.00000	3846	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7614.00000	7912	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4163.00000	3952	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8443.00000	8759	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3635.00000	3442	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.86100	7.87600		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		19353.00000	19790	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11983.00000	11523	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		29099.00000	29667	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7068.00000	6740	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		40366.00000	41045	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3936.00000	3719	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		47661.00000	48393	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2716.00000	2551	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		42763.00000	43461	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3484.00000	3286	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		45196.00000	45912	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3079.00000	2898	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52674.00000	53435	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2102.00000	1967	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		65594.00000	66408	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1132.00000	1050	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		11630.00000	11929	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19188.00000	18590	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		6468.00000	6647	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		29226.00000	28509	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3229.00000	3322	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		41466.00000	40663	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1432.00000	1474	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		55432.00000	54577	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		560.00000	575	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		70612.00000	69732	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		78707.00000	79554	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		600.00000	552	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.81900	7.83200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47851.00000	48363	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9711.00000	9463	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56228.00000	56790	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7012.00000	6813	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58401.00000	58974	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6440.00000	6253	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60603.00000	61187	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5906.00000	5731	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69659.00000	70285	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4117.00000	3982	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.78100	7.79000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53136.00000	53459	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13534.00000	13342	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60918.00000	61270	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10502.00000	10340	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62931.00000	63290	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9834.00000	9679	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64968.00000	65334	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		9200.00000	9052	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73344.00000	73737	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6982.00000	6860	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.76700	7.77700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		13445.00000	13716	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15417.00000	14958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		23752.00000	24174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7660.00000	7352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		36992.00000	37549	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3250.00000	3078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		52151.00000	52800	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1161.00000	1081	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		58509.00000	59184	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		731.00000	676	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		55316.00000	55979	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		925.00000	858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		68190.00000	68890	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		345.00000	316	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		61723.00000	62407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		574.00000	528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		84403.00000	85123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		85.00000	76	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		6538.00000	6679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26996.00000	26408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2666.00000	2724	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		42046.00000	41375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		52.00000	52	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		98924.00000	98195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		241.00000	245	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		78816.00000	78091	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		893.00000	911	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		59641.00000	58930	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.73000	7.73700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		56764.00000	57167	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3670.00000	3569	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		68484.00000	68923	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2068.00000	2003	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		71486.00000	71931	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1777.00000	1718	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		74508.00000	74961	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1521.00000	1469	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		86743.00000	87216	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		789.00000	759	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.69300	7.69900		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		61545.00000	61862	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6588.00000	6478	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72428.00000	72774	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4348.00000	4267	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75224.00000	75576	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3899.00000	3824	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		78046.00000	78403	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3490.00000	3421	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89531.00000	89909	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2195.00000	2146	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.74700	7.75700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		19285.00000	19563	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19829.00000	19330	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		30591.00000	30992	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11953.00000	11577	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44154.00000	44668	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6815.00000	6552	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		59258.00000	59864	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3684.00000	3514	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		65605.00000	66240	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2866.00000	2724	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		62417.00000	63038	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3252.00000	3096	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		75300.00000	75971	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1946.00000	1841	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		68817.00000	69465	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2522.00000	2393	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91732.00000	92445	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1040.00000	976	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		11257.00000	11422	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		31477.00000	30866	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		5914.00000	5997	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		46319.00000	45625	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2764.00000	2798	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63878.00000	63135	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		409.00000	411	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		104573.00000	103798	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1138.00000	1148	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83500.00000	82733	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.71300	7.72100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		68121.00000	68534	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10489.00000	10287	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79187.00000	79642	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7465.00000	7305	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		82033.00000	82498	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6832.00000	6682	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84908.00000	85382	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6245.00000	6103	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		96636.00000	97144	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4295.00000	4187	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.68100	7.68700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74700.00000	74984	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15239.00000	15067	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85057.00000	85369	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11679.00000	11535	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87718.00000	88036	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10903.00000	10765	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90404.00000	90729	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10168.00000	10037	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101376.00000	101725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7623.00000	7515	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.68200	7.69100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		18249.00000	18553	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13597.00000	13188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		30518.00000	30968	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6486.00000	6224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		45534.00000	46105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2645.00000	2504	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		58750.00000	59388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1143.00000	1069	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		65568.00000	66228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		721.00000	669	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		62148.00000	62798	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		911.00000	849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		72450.00000	73127	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		442.00000	407	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79355.00000	80045	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		263.00000	240	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		69003.00000	69673	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		566.00000	524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		9489.00000	9658	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24759.00000	24215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		4188.00000	4262	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39937.00000	39298	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1535.00000	1560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58338.00000	57649	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		459.00000	464	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		78908.00000	78201	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		96532.00000	97238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		63.00000	57	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		110.00000	110	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		100819.00000	100107	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.64900	7.65700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		67038.00000	67554	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3773.00000	3660	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		79626.00000	80180	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2174.00000	2100	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		82831.00000	83393	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1880.00000	1814	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86052.00000	86622	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1621.00000	1562	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		99038.00000	99631	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		869.00000	833	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.61900	7.62500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		71391.00000	71750	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6336.00000	6227	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83253.00000	83640	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4156.00000	4076	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		86283.00000	86677	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3722.00000	3648	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		89334.00000	89734	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3327.00000	3259	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101695.00000	102115	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2082.00000	2035	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.73700	246.30300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39392.00000	42284	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		12362.00000	10914	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,858.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,858.00</b>