



# Daily MTM Report

Daily summary for 13/11/2006

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			8.17000	8.11500			0.00	0.00
R157 On 15/09/2015 Bond			7.99000	7.91500			0.00	0.00
R186 On 21/12/2026 Bond			7.65500	7.58500			0.00	0.00
R194 On 28/02/2008 Bond			8.63500	8.58000			0.00	0.00
R201 On 21/12/2014 Bond			7.97500	7.90000			0.00	0.00
R203 On 15/09/2017 Bond			7.87000	7.80000			0.00	0.00
R204 On 21/12/2018 Bond			7.85000	7.78000			0.00	0.00
R207 On 15/01/2020 Bond			7.79000	7.71500			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			106.88300	107.24000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		17525.00000	14973	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5125.00000	6143	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.68500	249.68500		3.89	11.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		196850.00000	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			254.66000	255.22300		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		202249.00000	196623	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		19.00000	23	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.15200	261.04200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		205601.00000	196756	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		181.00000	236	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.77600	8.71400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.49000	8.40900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.01900	7.95200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.00600	8.97800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.47600	8.40200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.40000	8.33300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.32300	8.25900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.30600	8.24000		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			9.07700	9.05500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3800.00000	3852	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		9.00000	7	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.12200	9.09100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3950.00000	4018	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		71.00000	64	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.09300	9.04300		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		3940.00000	4045	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		178.00000	161	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.07400	9.01700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4272.00000	4396	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		295.00000	270	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92200	8.87300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23923.00000	23912	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20570.00000	20438	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.93200	8.87900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8459.00000	8737	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10667.00000	9978	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.86200	8.79900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10101.00000	10452	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18332.00000	17529	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.78000	8.70800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12583.00000	13025	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22484.00000	21605	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.58000	8.51100		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1277.00000	1517	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31027.00000	28448	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53200	8.46000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3469.00000	3939	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35318.00000	32838	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.48000	8.40600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5331.00000	5923	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39413.00000	36964	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.33100	8.26000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		189.00000	284	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		49904.00000	45094	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.29100	8.21900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1076.00000	1407	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		53652.00000	48987	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.24900	8.17600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2123.00000	2626	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		57719.00000	53132	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.90500	7.91400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.22500	8.24300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.62300	8.64600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.41700	8.43000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67800	8.69400		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			8.91400	8.93400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.69000	8.70500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.84100	246.36800		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		39847.00000	35914	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11967.00000	13304	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.18000	8.13000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		11097.00000	10007	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7124.00000	7692	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		15393.00000	14132	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4839.00000	5235	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22890.00000	21442	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2553.00000	2763	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17767.00000	16435	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3941.00000	4265	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16564.00000	15267	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4373.00000	4732	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29860.00000	28316	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1452.00000	1566	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6757.00000	5923	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11080.00000	11903	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3640.00000	3075	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16335.00000	17427	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1835.00000	1491	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22979.00000	24292	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		827.00000	642	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30498.00000	31970	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		330.00000	244	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38608.00000	40178	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		36.00000	23	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55766.00000	57410	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		116.00000	81	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47080.00000	48701	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37223.00000	35624	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		818.00000	877	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.11500	8.10000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20308.00000	19899	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7971.00000	8027	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24420.00000	23989	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5977.00000	6012	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25505.00000	25070	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5543.00000	5573	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26612.00000	26173	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		5133.00000	5159	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31243.00000	30790	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3722.00000	3734	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.97400	7.91300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26480.00000	25232	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9602.00000	10123	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30312.00000	28982	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7757.00000	8196	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31308.00000	29960	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7340.00000	7760	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32320.00000	30953	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6940.00000	7342	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36508.00000	35071	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5506.00000	5838	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.98500	7.92000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		18815.00000	16152	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		20317.00000	22518	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		22864.00000	19899	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16879.00000	18779	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		34624.00000	30998	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10168.00000	11407	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		42721.00000	38778	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7346.00000	8268	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48448.00000	44329	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5861.00000	6607	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51397.00000	47201	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5225.00000	5893	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		57437.00000	53105	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4132.00000	4665	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		115637.00000	110823	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		466.00000	516	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		54396.00000	50128	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4650.00000	5248	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		63633.00000	59188	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3249.00000	3669	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		79648.00000	75009	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1794.00000	2019	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		13557.00000	11368	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26393.00000	29068	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		7477.00000	6021	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		39489.00000	42898	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3703.00000	2844	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55254.00000	59261	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1630.00000	1187	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		73092.00000	77513	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		95979.00000	91230	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		975.00000	1091	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		112369.00000	107562	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		528.00000	586	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		128654.00000	123817	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		283.00000	311	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.94500	7.90000		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		55963.00000	53369	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12941.00000	13638	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		66284.00000	63517	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9333.00000	9858	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68971.00000	66165	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8569.00000	9055	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71696.00000	68853	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7856.00000	8305	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82933.00000	79964	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5464.00000	5787	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.87400	7.79300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67308.00000	63033	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17694.00000	19230	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77027.00000	72481	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13824.00000	15090	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79539.00000	74930	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12969.00000	14172	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		73097.00000	67904	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3171.00000	3790	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92529.00000	87636	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9301.00000	10219	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.62700	7.55400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		25737.00000	21154	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		32500.00000	36977	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		43080.00000	36980	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18971.00000	21930	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		64248.00000	56962	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		10358.00000	12130	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		83103.00000	75148	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		6143.00000	7247	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		92982.00000	84783	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		4731.00000	5592	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		113210.00000	104668	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		2853.00000	3370	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138522.00000	129716	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1394.00000	1647	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		87989.00000	79903	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		5363.00000	6337	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13941.00000	10911	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		52716.00000	58744	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6607.00000	4878	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		78581.00000	85911	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2694.00000	1858	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		109108.00000	117331	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		931.00000	594	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		143078.00000	151801	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		163663.00000	154725	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		686.00000	807	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.59500	7.52200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		101919.00000	94633	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		15877.00000	17627	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		119253.00000	111517	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		11084.00000	12384	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		128182.00000	120254	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		9181.00000	10289	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		146406.00000	138159	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6188.00000	6977	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		123699.00000	115864	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		10095.00000	11296	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.56500	7.49300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		111966.00000	105093	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		22924.00000	24936	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128288.00000	121007	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		17259.00000	18863	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		132470.00000	125096	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		16039.00000	17551	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		136686.00000	129223	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		14891.00000	16314	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		153845.00000	146063	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		10961.00000	12063	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.59500	8.52200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3012.00000	2609	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3234.00000	3565	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3865.00000	3405	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2578.00000	2852	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4493.00000	3998	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2202.00000	2441	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4173.00000	3695	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2384.00000	2640	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1849.00000	1548	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		4592.00000	5025	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1015.00000	814	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6289.00000	6822	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		485.00000	369	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8299.00000	8917	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		228.00000	165	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10591.00000	11263	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		97.00000	66	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13019.00000	13723	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		37.00000	24	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15528.00000	16249	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		13.00000	8	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18082.00000	18811	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		25863.00000	26597	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		23256.00000	23990	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20661.00000	21394	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.49500	8.42000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5937.00000	5558	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3367.00000	3573	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7139.00000	6724	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2630.00000	2800	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6889.00000	6481	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2767.00000	2944	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7394.00000	6972	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2498.00000	2661	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8460.00000	8011	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2017.00000	2154	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.35200	8.27400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7112.00000	6837	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4512.00000	4664	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7748.00000	7461	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4060.00000	4199	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8077.00000	7784	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3846.00000	3980	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7912.00000	7622	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3952.00000	4088	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8759.00000	8454	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3442.00000	3564	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.94000	7.86100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		11929.00000	9727	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18590.00000	21097	7.41	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	8.00	Call		19790.00000	16836	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11523.00000	13278	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		29667.00000	26084	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6740.00000	7865	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		41045.00000	37000	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3719.00000	4383	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		48393.00000	44151	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2551.00000	3018	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		43461.00000	39344	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3286.00000	3878	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		45912.00000	41729	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2898.00000	3424	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		53435.00000	49091	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1967.00000	2331	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		66408.00000	61893	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1050.00000	1243	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		6647.00000	5174	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		28509.00000	31745	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3322.00000	2450	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		40663.00000	44499	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1474.00000	1022	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		54577.00000	58835	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		575.00000	372	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		69732.00000	74238	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		79554.00000	74945	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		552.00000	651	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.89900	7.81900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		48363.00000	44746	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9463.00000	10513	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56790.00000	52926	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6813.00000	7617	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58974.00000	55056	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6253.00000	7002	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		61187.00000	57216	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5731.00000	6427	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70285.00000	66129	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3982.00000	4493	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.86100	7.78100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53459.00000	50073	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13342.00000	14518	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61270.00000	57671	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10340.00000	11302	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63290.00000	59641	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9679.00000	10592	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65334.00000	61637	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		9052.00000	9917	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73737.00000	69864	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6860.00000	7549	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.84000	7.76700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		13716.00000	10999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14958.00000	17550	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		24174.00000	20420	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7352.00000	8908	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37549.00000	33011	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3078.00000	3849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		52800.00000	47802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1081.00000	1392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		59184.00000	54078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		676.00000	880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		55979.00000	50923	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		858.00000	1111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		68890.00000	63682	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		316.00000	417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		62407.00000	57260	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		528.00000	691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		85123.00000	79840	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		76.00000	102	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		6679.00000	5020	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26408.00000	30058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2724.00000	1893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41375.00000	45853	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		52.00000	27	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		98195.00000	103479	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		245.00000	140	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		78091.00000	83295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		911.00000	578	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		58930.00000	63906	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.80300	7.73000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		57167.00000	52588	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3569.00000	4233	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		68923.00000	64086	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2003.00000	2409	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		71931.00000	67044	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1718.00000	2075	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		74961.00000	70028	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1469.00000	1781	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		87216.00000	82146	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		759.00000	932	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.76700	7.69300		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		61862.00000	57518	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6478.00000	7380	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72774.00000	68168	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4267.00000	4907	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75576.00000	70915	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3824.00000	4409	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		78403.00000	73690	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3421.00000	3954	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89909.00000	85021	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2146.00000	2504	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.82000	7.74700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		19563.00000	16451	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19330.00000	21872	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		30992.00000	27027	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11577.00000	13265	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		44668.00000	40043	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6552.00000	7580	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		59864.00000	54788	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3514.00000	4092	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		66240.00000	61038	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2724.00000	3175	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		63038.00000	57896	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3096.00000	3607	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		75971.00000	70624	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1841.00000	2147	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		69465.00000	64209	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2393.00000	2791	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		92445.00000	86950	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		976.00000	1134	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		11422.00000	9222	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30866.00000	34319	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		5997.00000	4615	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		45625.00000	49896	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2798.00000	2037	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63135.00000	68027	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		411.00000	261	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		103798.00000	109302	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1148.00000	785	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		82733.00000	88023	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.78600	7.71300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		68534.00000	63993	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10287.00000	11343	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79642.00000	74838	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7305.00000	8098	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		82498.00000	77636	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6682.00000	7417	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85382.00000	80465	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6103.00000	6784	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		97144.00000	92037	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4187.00000	4678	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.75500	7.68100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74984.00000	70634	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15067.00000	16331	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85369.00000	80775	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11535.00000	12554	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88036.00000	83386	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10765.00000	11728	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90729.00000	86025	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10037.00000	10946	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101725.00000	96826	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7515.00000	8230	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.75900	7.68200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		18553.00000	15039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13188.00000	15746	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		30968.00000	26357	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6224.00000	7684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		46105.00000	40724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2504.00000	3194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		59388.00000	53645	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1069.00000	1397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		66228.00000	60372	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		669.00000	884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		62798.00000	56993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		849.00000	1115	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		73127.00000	67192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		407.00000	543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		80045.00000	74057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		240.00000	324	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		69673.00000	63774	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		524.00000	696	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		9658.00000	7363	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24215.00000	27991	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		4262.00000	3016	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39298.00000	44123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1560.00000	1011	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		57649.00000	63172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		464.00000	272	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		78201.00000	84081	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		97238.00000	91187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		57.00000	78	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		110.00000	58	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		100107.00000	106126	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.72800	7.64900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		67554.00000	62089	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3660.00000	4377	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		80180.00000	74445	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2100.00000	2547	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83393.00000	77605	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1814.00000	2208	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86622.00000	80785	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1562.00000	1908	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		99631.00000	93647	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		833.00000	1032	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.69800	7.61900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		71750.00000	66567	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6227.00000	7174	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83640.00000	78178	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4076.00000	4743	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		86677.00000	81156	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3648.00000	4257	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		89734.00000	84158	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3259.00000	3812	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		102115.00000	96356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2035.00000	2405	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.07600	246.73700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		42284.00000	37345	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		10914.00000	12585	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>11.00</b>	<b>1,858.00</b>
<b>Grand Total:</b>							<b>11.00</b>	<b>1,858.00</b>