

# Daily MTM Report

Daily summary for 16/11/2006

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			8.13000	8.20500			0.00	0.00
R157 On 15/09/2015 Bond			7.95000	8.02500			0.00	0.00
R186 On 21/12/2026 Bond			7.58000	7.66500			0.00	0.00
R194 On 28/02/2008 Bond			8.63000	8.69000			0.00	0.00
R201 On 21/12/2014 Bond			7.93500	8.01000			0.00	0.00
R203 On 15/09/2017 Bond			7.83000	7.90500			0.00	0.00
R204 On 21/12/2018 Bond			7.81000	7.88500			0.00	0.00
R207 On 15/01/2020 Bond			7.74500	7.82000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
CRD1 On 01/02/2007 Index Future			107.11100	106.81800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14440.00000	16306	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		6260.00000	5196	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.64500	248.61050		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		186105.00000	196450	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			254.92900	254.11450		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		191174.00000	199308	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		29.00000	18	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.36100	259.90650		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		194314.00000	198819	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		249.00000	209	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			270.00000	0.00000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		0.00000	57204	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		0.00000	7204	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.69400	8.81000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39700	8.52500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91700	8.04500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.97300	9.04200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38700	8.50600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30800	8.44500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.22600	8.36900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.20800	8.35200		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			9.05100	9.11300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3938.00000	3788	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		5.00000	7	0.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra			9.10900	9.17600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4140.00000	3986	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		55.00000	63	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.03600	9.15400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4175.00000	3918	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		144.00000	173	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00800	9.13000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4520.00000	4244	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		248.00000	291	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.83800	8.97900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23933.00000	23733	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20322.00000	20465	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.86900	8.98200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		9058.00000	8027	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9388.00000	10418	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79200	8.91300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10762.00000	9816	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16906.00000	18176	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70000	8.82900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13335.00000	12335	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21016.00000	22384	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.47900	8.61200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1624.00000	992	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		27243.00000	32044	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.42700	8.56100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		4122.00000	3082	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31827.00000	36279	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.37000	8.50600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		6122.00000	4888	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36087.00000	40448	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.24000	8.37500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		362.00000	125	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		42158.00000	51227	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.19700	8.33600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1654.00000	903	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		46142.00000	55008	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.14900	8.29400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2978.00000	1862	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		50382.00000	59336	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.89600	7.98300		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 29/12/2006 jRod			8.19900	8.20700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.58800	8.59900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.40000	8.40600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66400	8.67100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.90700	8.91300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68900	8.69400		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.07100	245.39200		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		32753.00000	37051	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		14633.00000	12141	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.14000	8.21000		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		9364.00000	10581	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8042.00000	6941	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13381.00000	14863	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5478.00000	4641	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20575.00000	22383	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2888.00000	2378	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15639.00000	17241	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4463.00000	3746	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14493.00000	16036	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4951.00000	4176	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27389.00000	29389	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1632.00000	1314	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5438.00000	6302	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12412.00000	10957	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2755.00000	3289	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18100.00000	16316	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1301.00000	1594	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		25095.00000	23070	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		543.00000	684	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		32864.00000	30686	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		199.00000	257	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		41126.00000	38866	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		18.00000	24	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		58398.00000	56086	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		64.00000	84	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		49677.00000	47379	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34663.00000	36790	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		909.00000	717	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.07500	8.14500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19229.00000	20604	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8289.00000	7490	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23263.00000	24786	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	8.70	Put		6217.00000	5567	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24331.00000	25889	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5765.00000	5150	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25421.00000	27013	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5338.00000	4758	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29993.00000	31712	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3868.00000	3414	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91700	8.00800		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24538.00000	26228	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10414.00000	9466	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28243.00000	30065	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8441.00000	7626	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29210.00000	31064	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7995.00000	7211	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30192.00000	32078	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7566.00000	6814	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34271.00000	36275	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6022.00000	5389	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.94500	8.01500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18522.00000	21114	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		19640.00000	17004	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14919.00000	17185	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		23523.00000	20560	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29306.00000	32673	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11952.00000	10091	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		36937.00000	40707	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		8664.00000	7206	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42405.00000	46411	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6921.00000	5698	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45242.00000	49355	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		6171.00000	5056	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51083.00000	55390	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4881.00000	3959	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		108597.00000	113695	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		528.00000	398	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		48136.00000	52349	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		5493.00000	4478	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57115.00000	61589	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3834.00000	3079	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		72852.00000	77631	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2100.00000	1651	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10363.00000	12141	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		30301.00000	26851	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5363.00000	6444	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	7.50	Put		44477.00000	40329	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2465.00000	3040	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		61119.00000	56466	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		996.00000	1262	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		79560.00000	74598	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		89029.00000	93998	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1127.00000	868	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		105339.00000	110421	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		601.00000	454	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		121584.00000	126731	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		316.00000	234	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.90500	7.97500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		51664.00000	16501	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		14123.00000	44499	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61693.00000	21698	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		10223.00000	35766	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64314.00000	23147	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		9394.00000	33765	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66978.00000	24656	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		8619.00000	31836	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		78001.00000	31295	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		6013.00000	24845	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.82600	7.90900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61182.00000	65252	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		19881.00000	18010	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		70514.00000	74888	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		15624.00000	14057	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		72936.00000	77382	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		14679.00000	13184	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		65684.00000	70862	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		4071.00000	3308	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		85520.00000	90296	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		10603.00000	9439	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.55200	7.63800		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.75	Call		35824.00000	42214	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22131.00000	17855	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		20240.00000	24792	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37419.00000	31306	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		55655.00000	63602	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		12181.00000	9462	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		73781.00000	82665	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		7237.00000	5455	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		83400.00000	92640	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		5565.00000	4140	12.65	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	8.50	Call		103270.00000	113028	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		3328.00000	2421	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		128322.00000	138510	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1609.00000	1132	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		78527.00000	87602	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		6318.00000	4727	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10275.00000	13082	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		59465.00000	51606	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4501.00000	5975	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		86891.00000	77699	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1672.00000	2320	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		118501.00000	108483	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		518.00000	753	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		153082.00000	142650	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		153340.00000	163759	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		779.00000	533	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.51600	7.60500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		93481.00000	101887	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		17705.00000	15097	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		110326.00000	119360	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		12423.00000	10444	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		119049.00000	128356	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		10314.00000	8608	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		136934.00000	146706	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6983.00000	5741	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		114666.00000	123840	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		11328.00000	9489	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.48400	7.57400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		104101.00000	112282	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		25048.00000	22122	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		119979.00000	128720	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		18939.00000	16574	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		124060.00000	132930	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		17619.00000	15383	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		128180.00000	137175	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		16375.00000	14263	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		144996.00000	154441	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		12100.00000	10439	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.59100	8.66200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3020.00000	3367	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3141.00000	2774	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2279.00000	2570	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3908.00000	3486	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3579.00000	3962	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	8.75	Put		2696.00000	2366	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3294.00000	3659	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2912.00000	2564	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1311.00000	1511	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5461.00000	4948	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		663.00000	784	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7344.00000	6752	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		286.00000	349	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9507.00000	8856	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		122.00000	153	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11893.00000	11210	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		47.00000	60	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14377.00000	13676	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		16.00000	21	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16915.00000	16206	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19482.00000	18770	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		27270.00000	26557	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		24663.00000	23950	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22066.00000	21353	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.46700	8.56200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5238.00000	5645	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3775.00000	3442	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6370.00000	6827	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2968.00000	2685	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6133.00000	6581	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3119.00000	2826	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6612.00000	7078	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2823.00000	2549	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7626.00000	8131	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2291.00000	2055	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.30400	8.42000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6608.00000	6954	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4807.00000	4518	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7221.00000	7586	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4331.00000	4062	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7539.00000	7914	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4106.00000	3846	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7379.00000	7749	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4218.00000	3953	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8199.00000	8592	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3680.00000	3439	1.60	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			7.90000	7.97700		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15477.00000	17882	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14115.00000	11944	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8733.00000	10404	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		22299.00000	19393	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24417.00000	27501	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8394.00000	6901	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35109.00000	38738	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4687.00000	3740	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42165.00000	46045	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		3228.00000	2531	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		37418.00000	41137	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		4148.00000	3290	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		39772.00000	43574	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3663.00000	2889	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47056.00000	51072	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2492.00000	1932	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		59778.00000	64032	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1324.00000	1001	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4524.00000	5550	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		33291.00000	29740	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2077.00000	2627	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		46322.00000	42296	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		836.00000	1091	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60844.00000	56523	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		292.00000	394	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		76354.00000	71879	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		72787.00000	77184	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		689.00000	509	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.85500	7.93600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43077.00000	46452	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		10993.00000	9655	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51143.00000	54805	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7983.00000	6932	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53247.00000	56975	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		7342.00000	6357	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55382.00000	59174	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		6742.00000	5821	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64209.00000	68228	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4724.00000	4029	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.81400	7.89600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48591.00000	51821	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		15024.00000	13589	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56095.00000	59566	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	8.70	Put		11715.00000	10521	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58044.00000	61572	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		10983.00000	9846	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60019.00000	63602	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		10287.00000	9205	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68170.00000	71958	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		7842.00000	6966	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.80100	7.87700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18588.00000	22021	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		9753.00000	7677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9711.00000	12005	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18939.00000	15724	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		30756.00000	35153	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		4271.00000	3158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		45295.00000	50319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1562.00000	1077	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		51511.00000	56693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		990.00000	662	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		48383.00000	53492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1249.00000	848	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		61059.00000	66398	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		471.00000	301	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		54671.00000	59915	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		779.00000	513	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		77177.00000	82638	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		116.00000	68	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4264.00000	5531	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		31979.00000	27737	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1535.00000	2097	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		48172.00000	43225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		18.00000	29	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		106147.00000	100649	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		101.00000	154	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		85933.00000	80477	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		443.00000	639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		66449.00000	61136	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.76000	7.83900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		50360.00000	55110	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		4578.00000	3671	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		61725.00000	66809	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2622.00000	2049	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		64657.00000	69809	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2261.00000	1755	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		67617.00000	72830	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	8.80	Put		1943.00000	1498	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		79663.00000	85065	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1022.00000	767	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.72200	7.80200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		55489.00000	59986	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		7820.00000	6662	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		66013.00000	70828	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		5221.00000	4381	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		68732.00000	73617	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4696.00000	3925	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		71482.00000	76432	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		4215.00000	3510	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		82727.00000	87899	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2680.00000	2197	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.78100	7.85700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		14928.00000	17528	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		23197.00000	19933	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25053.00000	28588	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14141.00000	11811	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		37719.00000	42052	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8106.00000	6574	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52227.00000	57159	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4380.00000	3447	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		58411.00000	63522	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		3397.00000	2644	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		55300.00000	60326	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3861.00000	3022	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		67922.00000	73248	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2294.00000	1757	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		61554.00000	66744	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2985.00000	2311	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		84172.00000	89733	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1206.00000	902	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8167.00000	9862	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		36113.00000	31943	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3970.00000	4939	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		52101.00000	47205	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1694.00000	2174	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		70533.00000	65149	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		200.00000	274	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		112090.00000	106299	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		628.00000	831	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		90715.00000	85054	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.74400	7.82300		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	8.50	Call		61706.00000	66262	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		11878.00000	10397	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		72417.00000	77310	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		8498.00000	7354	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		75185.00000	80154	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		7788.00000	6720	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		77986.00000	83027	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		7126.00000	6131	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		89461.00000	94759	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4923.00000	4184	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.71000	7.79000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68584.00000	72980	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		16921.00000	15267	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		78609.00000	83301	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		13029.00000	11671	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		81194.00000	85954	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		12177.00000	10887	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		83807.00000	88634	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		11370.00000	10147	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		94516.00000	99587	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		8562.00000	7583	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.71500	7.79100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13623.00000	16544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16838.00000	13788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24470.00000	28573	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8304.00000	6436	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		38503.00000	43527	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		3482.00000	2534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		51270.00000	56764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1530.00000	1053	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		57950.00000	63599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		970.00000	648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		54592.00000	60170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1223.00000	829	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		64738.00000	70499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		597.00000	387	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		71581.00000	77420	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		356.00000	224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		61334.00000	67044	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		764.00000	503	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6462.00000	8208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29598.00000	25373	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2545.00000	3396	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		46160.00000	41040	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	7.00	Call		814.00000	1144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		65483.00000	59842	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		207.00000	307	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		86524.00000	80653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		88687.00000	94622	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		85.00000	49	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		41.00000	65	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		108617.00000	102670	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.68000	7.75900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		59957.00000	65217	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		4656.00000	3756	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		72206.00000	77790	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2720.00000	2143	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		75345.00000	80995	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2360.00000	1848	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		78507.00000	84216	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2041.00000	1588	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		91311.00000	97206	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1107.00000	840	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.64800	7.72800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		64611.00000	69664	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		7532.00000	6397	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		76116.00000	81488	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4995.00000	4180	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		79071.00000	84512	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		4486.00000	3739	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		82052.00000	87558	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		4020.00000	3339	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		94180.00000	99903	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2543.00000	2079	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.51500	245.67800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		34454.00000	39972	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		13674.00000	10822	0.00	0.00	0.00

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<b>Total for Derivatives:</b>	<b>0.00</b>	<b>1,848.00</b>
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<b>Grand Total:</b>	<b>0.00</b>	<b>1,848.00</b>
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