



# Daily MTM Report

Daily summary for 22/11/2006

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			8.13500	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			7.93500	7.96500			0.00	0.00
R186 On 21/12/2026 Bond			7.55000	7.59000			0.00	0.00
R194 On 28/02/2008 Bond			8.64000	8.69500			0.00	0.00
R201 On 21/12/2014 Bond			7.92500	7.95500			0.00	0.00
R203 On 15/09/2017 Bond			7.81500	7.85000			0.00	0.00
R204 On 21/12/2018 Bond			7.79500	7.83000			0.00	0.00
R207 On 15/01/2020 Bond			7.72500	7.76000			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			107.09900	107.05900		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15663.00000	15876	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5073.00000	4886	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.53500	249.37800		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		193780.00000	195350	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			254.99300	254.83600		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		198376.00000	199944	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		16.00000	14	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.42900	260.26800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		197879.00000	199475	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		199.00000	185	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.26600	272.45900		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		77609.00000	75806	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3019.00000	3146	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.68600	8.70400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.37300	8.39800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85100	7.91400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.96900	8.96100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36200	8.39100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.28100	8.30800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.21200	8.23000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.18900	8.20700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.86700	8.78800		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.01900	9.00700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3681.00000	3709	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		6.00000	6	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			9.08800	9.09200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3942.00000	3932	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		61.00000	61	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.02300	9.04000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3921.00000	3883	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		166.00000	170	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00000	9.00000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4220.00000	4219	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		288.00000	287	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.82000	8.85600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23632.00000	23563	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20320.00000	20338	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.85100	8.86600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7701.00000	7516	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10147.00000	10236	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.77300	8.79500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9640.00000	9442	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17945.00000	18150	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.67900	8.70500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12213.00000	11992	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22169.00000	22426	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.47600	8.50100		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		946.00000	835	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31104.00000	32016	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.42200	8.45000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3107.00000	2895	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		35363.00000	36299	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36400	8.39400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4967.00000	4699	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39539.00000	40507	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.20400	8.23700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		96.00000	68	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		51392.00000	53654	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.16200	8.19600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		838.00000	705	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		54999.00000	57236	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.11800	8.15100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1806.00000	1600	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59129.00000	61241	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.88500	7.88600		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			8.18300	8.16700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.59400	8.54400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.41000	8.37500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66800	8.63800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89200	8.87700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66500	8.66700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.07200	245.93000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35429.00000	36253	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11929.00000	11333	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.13500	8.18000		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		9558.00000	10338	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7243.00000	6532	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13707.00000	14664	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4810.00000	4276	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21105.00000	22278	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2425.00000	2107	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16034.00000	17070	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3864.00000	3410	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14853.00000	15850	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4318.00000	3824	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28065.00000	29363	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1315.00000	1121	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5500.00000	6044	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11480.00000	10533	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2740.00000	3067	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17092.00000	15928	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1259.00000	1431	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24060.00000	22741	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		506.00000	584	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31835.00000	30421	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		177.00000	207	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		40111.00000	38650	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		14.00000	16	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		57401.00000	55912	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		53.00000	63	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48674.00000	47192	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35448.00000	36826	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		701.00000	587	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.08000	8.11500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19608.00000	20285	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7737.00000	7326	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25922.00000	26711	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		4909.00000	4611	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23723.00000	24476	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5747.00000	5413	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24811.00000	25583	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5315.00000	5000	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30572.00000	31427	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3517.00000	3284	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.89900	7.95900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25277.00000	26399	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9733.00000	9115	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29063.00000	30274	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7843.00000	7313	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30051.00000	31283	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7416.00000	6908	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31053.00000	32306	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7007.00000	6519	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35209.00000	36540	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5541.00000	5132	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.93000	7.96500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19688.00000	20977	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17074.00000	15743	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15861.00000	16980	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		20733.00000	19232	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		31077.00000	32770	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9991.00000	9064	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		39061.00000	40963	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7057.00000	6338	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		44750.00000	46773	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5534.00000	4937	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		47691.00000	49769	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4888.00000	4346	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		53726.00000	55902	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3792.00000	3348	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		112142.00000	114706	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		341.00000	285	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		50684.00000	52813	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4309.00000	3818	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		59932.00000	62194	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2919.00000	2560	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		76005.00000	78417	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1521.00000	1313	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11003.00000	11869	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		27209.00000	25455	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5632.00000	6141	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		41015.00000	38903	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2539.00000	2797	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		57461.00000	55098	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		997.00000	1108	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		75829.00000	73320	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		92409.00000	94913	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		775.00000	659	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		108863.00000	111419	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		392.00000	329	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		125196.00000	127782	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		195.00000	161	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.89500	7.92500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		53827.00000	55360	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12635.00000	11971	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		80821.00000	82677	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5183.00000	4842	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		64140.00000	65817	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9019.00000	8499	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		66829.00000	68539	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8257.00000	7770	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		69557.00000	71299	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7548.00000	7092	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.79800	7.83900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64279.00000	66309	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17970.00000	17054	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		73897.00000	76078	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13999.00000	13235	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76387.00000	78605	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		13122.00000	12394	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		69926.00000	72525	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3305.00000	2960	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89291.00000	91672	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9367.00000	8803	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.52300	7.56400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		23175.00000	25436	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31185.00000	28323	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		40368.00000	43541	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		17506.00000	15556	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		61716.00000	65642	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		9072.00000	7875	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		80828.00000	85192	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		5115.00000	4356	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		90838.00000	95364	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3834.00000	3237	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		111296.00000	116051	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		2185.00000	1817	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		136866.00000	141805	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		984.00000	800	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		85784.00000	90235	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		4405.00000	3734	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11844.00000	13220	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		51865.00000	48118	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5182.00000	5885	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		78402.00000	73982	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1902.00000	2198	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		109562.00000	104735	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		576.00000	676	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		143970.00000	138947	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		162176.00000	167208	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		445.00000	355	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.48200	7.52700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		100289.00000	104643	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		14869.00000	13608	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		117775.00000	122444	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		10228.00000	9283	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		126783.00000	131587	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		8403.00000	7594	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		145162.00000	150195	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		5566.00000	4985	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		122260.00000	126999	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		9278.00000	8403	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.44700	7.49300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		110994.00000	115273	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		21952.00000	20506	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		127432.00000	131995	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		16403.00000	15242	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		131643.00000	136272	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		15213.00000	14117	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		135890.00000	140582	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		14095.00000	13062	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		153169.00000	158088	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		10284.00000	9478	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.59500	8.67600		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3099.00000	3515	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2858.00000	2460	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2831.00000	3224	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3092.00000	2672	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2106.00000	2433	1.55	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	8.50	Put		3875.00000	3389	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3381.00000	3818	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2639.00000	2262	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1174.00000	1395	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5465.00000	4872	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		570.00000	699	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7392.00000	6707	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		233.00000	296	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9594.00000	8844	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		94.00000	123	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12005.00000	11221	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		34.00000	45	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14504.00000	13702	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		11.00000	15	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17050.00000	16240	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19620.00000	18808	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		27410.00000	26597	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		24803.00000	23990	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22206.00000	21393	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.41400	8.55900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5171.00000	5809	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3686.00000	3193	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6308.00000	7024	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2883.00000	2468	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6071.00000	6771	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3033.00000	2602	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6551.00000	7281	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2739.00000	2338	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7571.00000	8359	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2213.00000	1870	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.19600	8.40000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6604.00000	7232	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4693.00000	4205	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7221.00000	7883	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4222.00000	3767	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7541.00000	8220	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3999.00000	3561	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7380.00000	8051	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4109.00000	3663	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8205.00000	8917	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3578.00000	3173	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			7.89100	7.92300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		16629.00000	17614	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12060.00000	11139	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9397.00000	10066	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19756.00000	18519	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26099.00000	27379	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6869.00000	6243	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		37278.00000	38795	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3649.00000	3260	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		44578.00000	46201	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2434.00000	2151	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		39673.00000	41228	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3195.00000	2844	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		42108.00000	43698	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2792.00000	2476	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		49608.00000	51289	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1837.00000	1612	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		62586.00000	64366	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		925.00000	799	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4831.00000	5225	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30390.00000	28879	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2182.00000	2382	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		43220.00000	41514	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		856.00000	942	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		57657.00000	55837	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		288.00000	320	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		73143.00000	71268	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		75760.00000	77599	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		455.00000	387	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.83700	7.87600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		45253.00000	46889	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9680.00000	9040	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		53573.00000	55349	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6925.00000	6425	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55737.00000	57545	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6344.00000	5876	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57931.00000	59770	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5802.00000	5366	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		66971.00000	68921	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		3997.00000	3671	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.79300	7.83300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50806.00000	52392	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13658.00000	12961	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		58521.00000	60225	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		10558.00000	9981	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		60519.00000	62252	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9877.00000	9327	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		62544.00000	64304	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9230.00000	8707	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		70880.00000	72740	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6971.00000	6549	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.78600	7.82300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10829.00000	11972	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16147.00000	14599	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20546.00000	22267	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7801.00000	6831	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33538.00000	35735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3143.00000	2649	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		48679.00000	51169	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1036.00000	836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		55058.00000	57618	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		626.00000	496	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		51854.00000	54382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		809.00000	646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		64774.00000	67401	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		276.00000	212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		58283.00000	60870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		481.00000	377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		81030.00000	83705	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		59.00000	43	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4756.00000	5372	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28561.00000	26486	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1691.00000	1952	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		44417.00000	41988	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		17.00000	21	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		102236.00000	99549	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		103.00000	124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		82025.00000	79355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		475.00000	560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		62570.00000	59964	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.73800	7.78100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		53648.00000	56283	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3717.00000	3261	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		65314.00000	68123	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2061.00000	1780	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		68309.00000	71152	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1763.00000	1516	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		71326.00000	74201	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		1502.00000	1286	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		83553.00000	86523	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		762.00000	641	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.69700	7.74000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		58784.00000	61244	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6736.00000	6145	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		69591.00000	72219	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4420.00000	3996	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		72373.00000	75037	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3957.00000	3570	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		75182.00000	77880	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3535.00000	3182	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		86632.00000	89444	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2206.00000	1966	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.76700	7.80300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		16094.00000	17320	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20201.00000	18640	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26903.00000	28590	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11829.00000	10728	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		40245.00000	42324	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6470.00000	5761	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		55325.00000	57692	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3315.00000	2895	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61691.00000	64144	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2516.00000	2181	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		58492.00000	60904	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2891.00000	2515	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		71432.00000	73985	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1642.00000	1408	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		64917.00000	67407	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2186.00000	1888	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		87946.00000	90605	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		817.00000	689	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8767.00000	9545	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		32551.00000	30541	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4210.00000	4638	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		48179.00000	45819	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1758.00000	1959	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		66436.00000	63849	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		192.00000	219	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		107920.00000	105159	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		631.00000	710	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		86556.00000	83848	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.72300	7.76500		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		64660.00000	67109	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10404.00000	9631	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		75675.00000	78305	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7330.00000	6737	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		78515.00000	81185	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6690.00000	6138	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		81383.00000	84092	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6096.00000	5583	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		93105.00000	95950	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4139.00000	3762	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.68600	7.72900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		71607.00000	73995	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15335.00000	14458	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		81892.00000	84440	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11703.00000	10986	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		84538.00000	87123	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10913.00000	10232	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		87212.00000	89833	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10166.00000	9521	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		98144.00000	100897	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7581.00000	7068	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.90600	0.00000		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		0.00000	12634	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		0.00000	7767	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		0.00000	6526	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		0.00000	14671	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		0.00000	21178	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		0.00000	3511	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.85100	0.00000		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		0.00000	19055	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		0.00000	11534	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		0.00000	12660	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		0.00000	17799	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		0.00000	26974	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		0.00000	6994	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.80500	0.00000		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		0.00000	23474	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		0.00000	13899	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		0.00000	17075	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		0.00000	19796	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		0.00000	31038	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		0.00000	9355	5.59	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			7.69600	7.73200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		15335.00000	16763	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13919.00000	12507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27183.00000	29192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6386.00000	5555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		42096.00000	44538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2443.00000	2045	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		55354.00000	58007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		983.00000	795	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		62204.00000	64923	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		593.00000	471	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		58768.00000	61456	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		767.00000	615	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		69119.00000	71883	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		347.00000	270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		76051.00000	78846	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		196.00000	149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		65657.00000	68400	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		455.00000	358	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7322.00000	8163	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25827.00000	23828	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2873.00000	3269	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41857.00000	39413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		902.00000	1048	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		60941.00000	58245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		222.00000	263	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		81908.00000	79108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93273.00000	96102	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		40.00000	29	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		42.00000	50	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		103987.00000	101155	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.65500	7.69600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		63946.00000	66728	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3736.00000	3306	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		76511.00000	79454	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2115.00000	1845	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		79715.00000	82689	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1820.00000	1582	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		82936.00000	85940	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1561.00000	1352	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		95931.00000	99023	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		817.00000	697	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.62000	7.66200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		68588.00000	71291	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6408.00000	5846	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 02/08/2007 Bond Future	8.70	Call		80396.00000	83261	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4174.00000	3775	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		83417.00000	86318	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3731.00000	3367	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		86460.00000	89393	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3328.00000	2996	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		98801.00000	101843	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2064.00000	1841	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.58300	246.42800		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		38714.00000	39680	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		10434.00000	9850	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,848.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,848.00</b>