



# Daily MTM Report

Daily summary for 21/11/2006

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	8.21000			0.00	0.00
R157 On 15/09/2015 Bond			7.96500	8.01000			0.00	0.00
R186 On 21/12/2026 Bond			7.59000	7.64000			0.00	0.00
R194 On 28/02/2008 Bond			8.69500	8.71000			0.00	0.00
R201 On 21/12/2014 Bond			7.95500	8.00000			0.00	0.00
R203 On 15/09/2017 Bond			7.85000	7.89500			0.00	0.00
R204 On 21/12/2018 Bond			7.83000	7.87500			0.00	0.00
R207 On 15/01/2020 Bond			7.76000	7.80500			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			107.05900	106.86800		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14459.00000	15663	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5779.00000	5073	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.37800	248.80500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		188050.00000	193780	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			254.83600	254.25300		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		192553.00000	198376	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		23.00000	16	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.26800	259.67200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		191970.00000	197879	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		250.00000	199	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.45900	272.46100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		77702.00000	77609	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3092.00000	3019	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.70400	8.76300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39800	8.46600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91400	7.98300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.96100	8.97500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.39100	8.44900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30800	8.38200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.23000	8.29300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.20700	8.27500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.78800	8.77600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.00700	9.02100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3715.00000	3681	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			9.09200	9.09400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3948.00000	3942	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		62.00000	61	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04000	9.05400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3952.00000	3921	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		164.00000	166	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00000	9.05800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4351.00000	4220	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		267.00000	288	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.85600	8.89100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23700.00000	23632	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20303.00000	20320	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.86600	8.90700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8105.00000	7701	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9803.00000	10147	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79500	8.85000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10084.00000	9640	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17383.00000	17945	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70500	8.77800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12786.00000	12213	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21404.00000	22169	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.50100	8.56600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1237.00000	946	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28739.00000	31104	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.45000	8.51800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3630.00000	3107	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33098.00000	35363	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.39400	8.46500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5610.00000	4967	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37260.00000	39539	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.23700	8.31900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		196.00000	96	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		45833.00000	51392	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.19600	8.27800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1225.00000	838	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		49696.00000	54999	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.15100	8.23400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2392.00000	1806	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		53926.00000	59129	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.88600	7.88700		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			8.16700	8.17000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.54400	8.54500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.37500	8.37500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.63800	8.63800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.87700	8.87900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66700	8.67000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.93000	245.47300		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		32572.00000	35429	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		13642.00000	11929	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.18000	8.22000		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		8908.00000	9558	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7916.00000	7243	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12898.00000	13707	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5325.00000	4810	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20095.00000	21105	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2739.00000	2425	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15152.00000	16034	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4306.00000	3864	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14006.00000	14853	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4795.00000	4318	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26936.00000	28065	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1510.00000	1315	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5056.00000	5500	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12360.00000	11480	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2479.00000	2740	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18155.00000	17092	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1125.00000	1259	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		25249.00000	24060	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		447.00000	506	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		33099.00000	31835	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		154.00000	177	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		41412.00000	40111	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		12.00000	14	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		58722.00000	57401	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		46.00000	53	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		49990.00000	48674	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34241.00000	35448	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		817.00000	701	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.11500	8.15500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		18849.00000	19608	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8218.00000	7737	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25033.00000	25922	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		5260.00000	4909	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		22875.00000	23723	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6139.00000	5747	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		23943.00000	24811	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5687.00000	5315	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29608.00000	30572	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3793.00000	3517	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.95900	8.01000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24351.00000	25277	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10284.00000	9733	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28061.00000	29063	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8317.00000	7843	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29030.00000	30051	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7872.00000	7416	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30014.00000	31053	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7446.00000	7007	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34102.00000	35209	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5911.00000	5541	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.96500	8.00500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18273.00000	19688	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18646.00000	17074	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14638.00000	15861	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		22497.00000	20733	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29200.00000	31077	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11101.00000	9991	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		36942.00000	39061	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7924.00000	7057	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42489.00000	44750	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6259.00000	5534	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45365.00000	47691	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5549.00000	4888	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51283.00000	53726	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4335.00000	3792	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		109228.00000	112142	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		414.00000	341	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		48298.00000	50684	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4909.00000	4309	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57389.00000	59932	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3362.00000	2919	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		73278.00000	76005	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1781.00000	1521	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10062.00000	11003	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		29255.00000	27209	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5085.00000	5632	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		43454.00000	41015	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2264.00000	2539	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		60172.00000	57461	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		878.00000	997	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		78697.00000	75829	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		89570.00000	92409	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		923.00000	775	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		105958.00000	108863	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		474.00000	392	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		122253.00000	125196	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		240.00000	195	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.92500	7.96500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		51802.00000	53827	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		13532.00000	12635	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		78364.00000	80821	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5647.00000	5183	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61923.00000	64140	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9724.00000	9019	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64567.00000	66829	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8917.00000	8257	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		67253.00000	69557	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		8165.00000	7548	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.83900	7.89000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61794.00000	64279	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		19136.00000	17970	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71222.00000	73897	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		14975.00000	13999	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		73667.00000	76387	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		14053.00000	13122	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		66741.00000	69926	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3772.00000	3305	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		86364.00000	89291	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		10091.00000	9367	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.56400	7.61400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		20596.00000	23175	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		34813.00000	31185	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		36684.00000	40368	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20028.00000	17506	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		57093.00000	61716	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		10655.00000	9072	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		75644.00000	80828	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		6136.00000	5115	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		85442.00000	90838	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		4644.00000	3834	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		105596.00000	111296	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		2691.00000	2185	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		130918.00000	136866	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1243.00000	984	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		80485.00000	85784	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		5313.00000	4405	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10302.00000	11844	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		56529.00000	51865	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4406.00000	5182	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		83833.00000	78402	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1581.00000	1902	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		115447.00000	109562	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		468.00000	576	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		150068.00000	143970	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		156099.00000	162176	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		575.00000	445	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.52700	7.57900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		95382.00000	100289	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		16403.00000	14869	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		112493.00000	117775	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		11388.00000	10228	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		121339.00000	126783	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		9401.00000	8403	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		139442.00000	145162	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6288.00000	5566	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		116896.00000	122260	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		10355.00000	9278	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.49300	7.54600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		106179.00000	110994	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		23686.00000	21952	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		122282.00000	127432	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		17802.00000	16403	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		126416.00000	131643	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		16535.00000	15213	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		130589.00000	135890	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		15343.00000	14095	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		147599.00000	153169	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		11263.00000	10284	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.67600	8.69400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3028.00000	3099	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2968.00000	2858	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2764.00000	2831	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3206.00000	3092	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2053.00000	2106	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		4003.00000	3875	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3305.00000	3381	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2743.00000	2639	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1142.00000	1174	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5613.00000	5465	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		553.00000	570	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7555.00000	7392	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		225.00000	233	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9768.00000	9594	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		91.00000	94	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12183.00000	12005	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		33.00000	34	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14684.00000	14504	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		10.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17230.00000	17050	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19801.00000	19620	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		27591.00000	27410	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		24984.00000	24803	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		22387.00000	22206	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.55900	8.58700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5064.00000	5171	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3797.00000	3686	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6186.00000	6308	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2979.00000	2883	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5951.00000	6071	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3131.00000	3033	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6426.00000	6551	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2831.00000	2739	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7434.00000	7571	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2293.00000	2213	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.40000	8.43600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6506.00000	6604	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4792.00000	4693	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7116.00000	7221	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4314.00000	4222	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7434.00000	7541	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4088.00000	3999	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7274.00000	7380	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4200.00000	4109	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8092.00000	8205	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3661.00000	3578	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			7.92300	7.97000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15213.00000	16629	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13436.00000	12060	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8441.00000	9397	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21592.00000	19756	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24251.00000	26099	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7813.00000	6869	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35079.00000	37278	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4243.00000	3649	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42219.00000	44578	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2867.00000	2434	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		37417.00000	39673	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3732.00000	3195	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		39798.00000	42108	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3274.00000	2792	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47162.00000	49608	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2184.00000	1837	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		59989.00000	62586	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1120.00000	925	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4267.00000	4831	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		32619.00000	30390	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1895.00000	2182	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		45725.00000	43220	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		731.00000	856	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60324.00000	57657	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		242.00000	288	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75889.00000	73143	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73075.00000	75760	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		562.00000	455	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.87600	7.92500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43233.00000	45253	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		10511.00000	9680	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51374.00000	53573	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7576.00000	6925	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53497.00000	55737	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6954.00000	6344	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55651.00000	57931	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		6373.00000	5802	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64550.00000	66971	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4426.00000	3997	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.83300	7.88300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		48855.00000	50806	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		14550.00000	13658	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56419.00000	58521	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		11300.00000	10558	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58382.00000	60519	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		10583.00000	9877	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60372.00000	62544	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9902.00000	9230	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68580.00000	70880	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		7515.00000	6971	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.82300	7.86900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9508.00000	10829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18158.00000	16147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18511.00000	20546	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		9098.00000	7801	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		30892.00000	33538	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3829.00000	3143	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		45637.00000	48679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1327.00000	1036	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		51919.00000	55058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		820.00000	626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		48760.00000	51854	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1047.00000	809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		61539.00000	64774	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		373.00000	276	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		55106.00000	58283	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		636.00000	481	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		77723.00000	81030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		84.00000	59	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4059.00000	4756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		31196.00000	28561	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1401.00000	1691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		47460.00000	44417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		13.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		105564.00000	102236	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		81.00000	103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		85335.00000	82025	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		382.00000	475	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		65809.00000	62570	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.78100	7.82900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		50772.00000	53648	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		4276.00000	3717	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		62230.00000	65314	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2413.00000	2061	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		65183.00000	68309	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2072.00000	1763	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		68162.00000	71326	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		1774.00000	1502	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		80272.00000	83553	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		917.00000	762	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.74000	7.79000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		55983.00000	58784	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		7468.00000	6736	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		66587.00000	69591	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4949.00000	4420	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		69325.00000	72373	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4443.00000	3957	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		72092.00000	75182	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3980.00000	3535	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		83402.00000	86632	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2509.00000	2206	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.80300	7.84900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		14596.00000	16094	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		22250.00000	20201	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		24819.00000	26903	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13292.00000	11829	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		37655.00000	40245	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7426.00000	6470	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52353.00000	55325	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3891.00000	3315	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		58606.00000	61691	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2978.00000	2516	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		55461.00000	58492	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3407.00000	2891	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		68211.00000	71432	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1969.00000	1642	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		61783.00000	64917	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2598.00000	2186	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		84579.00000	87946	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		998.00000	817	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7824.00000	8767	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		35155.00000	32551	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3696.00000	4210	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		51211.00000	48179	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1518.00000	1758	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		69743.00000	66436	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		161.00000	192	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		111436.00000	107920	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		536.00000	631	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		90008.00000	86556	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.76500	7.81200		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		61975.00000	64660	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		11309.00000	10404	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		72784.00000	75675	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		8028.00000	7330	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		75576.00000	78515	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		7341.00000	6690	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		78400.00000	81383	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6703.00000	6096	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		89964.00000	93105	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4588.00000	4139	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.72900	7.77800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		68936.00000	71607	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		16369.00000	15335	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		79036.00000	81892	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		12552.00000	11703	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		81640.00000	84538	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		11718.00000	10913	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		84271.00000	87212	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10930.00000	10166	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		95051.00000	98144	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		8192.00000	7581	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.73200	7.77800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13617.00000	15335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		15815.00000	13919	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24720.00000	27183	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		7537.00000	6386	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		39054.00000	42096	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		3014.00000	2443	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		52020.00000	55354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1262.00000	983	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		58776.00000	62204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		779.00000	593	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		55383.00000	58768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		995.00000	767	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		65624.00000	69119	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		465.00000	347	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		72511.00000	76051	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		268.00000	196	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		62192.00000	65657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		604.00000	455	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6331.00000	7322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28449.00000	25827	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2414.00000	2873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		45012.00000	41857	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		737.00000	902	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		64388.00000	60941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		176.00000	222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		85475.00000	81908	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		89678.00000	93273	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		59.00000	40	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		32.00000	42	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		107591.00000	103987	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.69600	7.74300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		60819.00000	63946	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		4275.00000	3736	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		73188.00000	76511	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2458.00000	2115	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		76352.00000	79715	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2123.00000	1820	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		79538.00000	82936	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1829.00000	1561	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		92421.00000	95931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		974.00000	817	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.66200	7.71000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		65560.00000	68588	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		7093.00000	6408	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		77173.00000	80396	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4664.00000	4174	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		80152.00000	83417	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		4179.00000	3731	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		83156.00000	86460	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3737.00000	3328	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		95365.00000	98801	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2341.00000	2064	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.42800	245.86700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		35013.00000	38714	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		12343.00000	10434	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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