

Daily MTM Report

Daily summary for 14/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.11500	8.17000			0.00	0.00
R157 On 15/09/2015 Bond			7.95500	7.99000			0.00	0.00
R186 On 21/12/2026 Bond			7.62500	7.65500			0.00	0.00
R194 On 28/02/2008 Bond			8.57500	8.63500			0.00	0.00
R201 On 21/12/2014 Bond			7.94000	7.97500			0.00	0.00
R203 On 15/09/2017 Bond			7.84000	7.87000			0.00	0.00
R204 On 21/12/2018 Bond			7.81500	7.85000			0.00	0.00
R207 On 15/01/2020 Bond			7.76000	7.79000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
CRD1 On 01/02/2007 Index Future			107.18900	106.88300		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14973.00000	16953	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		6143.00000	5063	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.64600	249.68500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		196850.00000	196460	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	0	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			254.66000	254.66000		3.89	1.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		196623.00000	196623	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		23.00000	23	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.56100	260.15200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		196756.00000	200811	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		236.00000	201	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.72200	8.77600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45000	8.49000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.99600	8.01900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.98500	9.00600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.43800	8.47600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37800	8.40000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.30900	8.32300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.29100	8.30600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				8.77600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.06100	9.07700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3852.00000	3813	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		7.00000	7	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.10800	9.12200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4018.00000	3985	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		64.00000	65	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.06200	9.09300		0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/08/2007 jFra	7.50	Call		4045.00000	3977	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		161.00000	168	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.02200	9.07400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4396.00000	4278	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		270.00000	288	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.88000	8.92200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23912.00000	23834	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20438.00000	20464	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.89300	8.93200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8737.00000	8345	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9978.00000	10298	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.81700	8.86200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10452.00000	10077	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17529.00000	17979	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.72600	8.78000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13025.00000	12590	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21605.00000	22161	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.52700	8.58000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1517.00000	1237	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28448.00000	30331	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47600	8.53200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3939.00000	3479	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		32838.00000	34670	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42100	8.48000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5923.00000	5365	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		36964.00000	38828	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.30300	8.33100		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		284.00000	222	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		45094.00000	46995	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.26500	8.29100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1407.00000	1244	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		48987.00000	50663	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.22500	8.24900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2626.00000	2413	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		53132.00000	54635	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.90200	7.90500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.21600	8.22500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.61200	8.62300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.41100	8.41700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67300	8.67800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 30/04/2007 jRod			8.91000	8.91400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68800	8.69000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.19000	245.84100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35914.00000	38119	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		13304.00000	12019	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.13000	8.18000		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		10007.00000	10881	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7692.00000	6909	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14132.00000	15192	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5235.00000	4638	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21442.00000	22732	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2763.00000	2396	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16435.00000	17579	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4265.00000	3752	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15267.00000	16370	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4732.00000	4178	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28316.00000	29742	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1566.00000	1335	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5923.00000	6548	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11903.00000	10871	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3075.00000	3466	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17427.00000	16161	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1491.00000	1708	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24292.00000	22852	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		642.00000	748	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31970.00000	30419	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		244.00000	288	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		40178.00000	38566	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		23.00000	29	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		57410.00000	55758	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		81.00000	97	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48701.00000	47061	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35624.00000	37140	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		877.00000	736	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.06500	8.11500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19899.00000	20881	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		8027.00000	7456	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23989.00000	25077	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6012.00000	5547	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25070.00000	26183	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5573.00000	5133	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26173.00000	27310	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		5159.00000	4743	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30790.00000	32017	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3734.00000	3408	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91300	7.97400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25232.00000	26363	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10123.00000	9486	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28982.00000	30203	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8196.00000	7648	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29960.00000	31202	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7760.00000	7233	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30953.00000	32216	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7342.00000	6836	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35071.00000	36413	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5838.00000	5411	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.95500	7.98500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19899.00000	20956	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18779.00000	17594	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		16152.00000	17071	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		22518.00000	21195	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30998.00000	32387	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11407.00000	10553	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		38778.00000	40343	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		8268.00000	7591	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		44329.00000	45998	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6607.00000	6033	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		47201.00000	48918	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5893.00000	5368	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		53105.00000	54908	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4665.00000	4226	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		110823.00000	112997	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		516.00000	448	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		50128.00000	51890	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		5248.00000	4767	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		59188.00000	61067	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3669.00000	3306	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		75009.00000	77029	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2019.00000	1798	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11368.00000	12084	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		29068.00000	27543	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6021.00000	6450	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		42898.00000	41084	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2844.00000	3069	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		59261.00000	57243	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1187.00000	1289	7.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.00	Put		77513.00000	75373	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		91230.00000	93341	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1091.00000	959	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		107562.00000	109728	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		586.00000	509	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		123817.00000	126015	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		311.00000	267	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.91500	7.94500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		53369.00000	54875	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		13638.00000	12951	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		63517.00000	65166	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9858.00000	9314	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		66165.00000	67848	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		9055.00000	8544	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		68853.00000	70568	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		8305.00000	7826	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		79964.00000	81794	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5787.00000	5423	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.83900	7.87400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		63033.00000	64720	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		19230.00000	18410	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		72481.00000	74299	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		15090.00000	14401	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		74930.00000	76779	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		14172.00000	13513	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		67904.00000	70081	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3790.00000	3460	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		87636.00000	89627	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		10219.00000	9703	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.59600	7.62700		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.75	Call		36980.00000	39119	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21930.00000	20234	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		21154.00000	22640	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		36977.00000	34627	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		56962.00000	59680	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		12130.00000	11014	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		75148.00000	78229	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		7247.00000	6493	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		84783.00000	88006	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		5592.00000	4979	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		104668.00000	108102	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		3370.00000	2968	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		129716.00000	133332	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1647.00000	1428	13.45	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.25	Call		79903.00000	83060	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		6337.00000	5659	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10911.00000	11800	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		58744.00000	55798	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4878.00000	5330	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		85911.00000	82528	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1858.00000	2051	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		117331.00000	113688	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		594.00000	661	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		151801.00000	148033	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		154725.00000	158443	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		807.00000	689	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.56500	7.59500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		94633.00000	97360	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		17627.00000	16652	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		111517.00000	114468	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		12384.00000	11634	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		120254.00000	123305	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		10289.00000	9637	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		138159.00000	141380	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6977.00000	6496	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		115864.00000	118867	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		11296.00000	10597	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.53600	7.56500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		105093.00000	107636	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		24936.00000	23911	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		121007.00000	123739	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		18863.00000	18027	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		125096.00000	127872	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		17551.00000	16758	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		129223.00000	132041	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		16314.00000	15564	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		146063.00000	149035	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		12063.00000	11468	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.52200	8.59500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3405.00000	3788	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2852.00000	2501	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2609.00000	2936	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3565.00000	3157	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3998.00000	4417	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2441.00000	2127	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3695.00000	4097	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2640.00000	2308	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1548.00000	1780	1.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.25	Put		5025.00000	4523	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		814.00000	961	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6822.00000	6234	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		369.00000	448	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8917.00000	8262	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		165.00000	205	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11263.00000	10568	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		66.00000	84	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13723.00000	13007	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		24.00000	31	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16249.00000	15522	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		8.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18811.00000	18080	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		26597.00000	25863	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		23990.00000	23256	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21394.00000	20660	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.40900	8.49500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5558.00000	5937	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3573.00000	3281	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6724.00000	7147	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2800.00000	2553	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6481.00000	6895	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2944.00000	2688	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6972.00000	7404	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2661.00000	2422	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8011.00000	8477	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2154.00000	1949	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.25400	8.35200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6837.00000	7133	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4664.00000	4423	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7461.00000	7772	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4199.00000	3975	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7784.00000	8104	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3980.00000	3763	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7622.00000	7937	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4088.00000	3868	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8454.00000	8790	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3564.00000	3363	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.90400	7.94000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		16836.00000	17934	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13278.00000	12234	7.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.75	Call		9727.00000	10488	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21097.00000	19715	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26084.00000	27498	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7865.00000	7137	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		37000.00000	38673	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4383.00000	3913	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		44151.00000	45944	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		3018.00000	2669	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		39344.00000	41060	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3878.00000	3451	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		41729.00000	43485	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3424.00000	3038	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		49091.00000	50950	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2331.00000	2048	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		61893.00000	63869	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1243.00000	1076	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5174.00000	5639	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		31745.00000	30067	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2450.00000	2699	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		44499.00000	42606	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1022.00000	1137	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		58835.00000	56807	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		372.00000	418	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		74238.00000	72141	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		74945.00000	76992	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		651.00000	556	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.86300	7.89900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		44746.00000	46223	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		10513.00000	9892	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52926.00000	54533	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7617.00000	7127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		55056.00000	56693	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		7002.00000	6542	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		57216.00000	58882	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		6427.00000	5996	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		66129.00000	67899	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4493.00000	4166	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.82600	7.86100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		50073.00000	51430	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		14518.00000	13882	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57671.00000	59133	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		11302.00000	10771	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59641.00000	61127	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		10592.00000	10086	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		61637.00000	63148	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/08/2007 Bond Future	8.80	Put		9917.00000	9435	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		69864.00000	71464	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		7549.00000	7157	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.80900	7.84000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10999.00000	11914	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17550.00000	16214	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20420.00000	21797	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8908.00000	8034	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33011.00000	34785	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3849.00000	3373	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		47802.00000	49840	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1392.00000	1180	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		54078.00000	56183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		880.00000	735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		50923.00000	52997	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1111.00000	935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		63682.00000	65855	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		417.00000	340	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		57260.00000	59392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		691.00000	573	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		79840.00000	82068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		102.00000	80	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5020.00000	5523	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		30058.00000	28310	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1893.00000	2116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		45853.00000	43826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		27.00000	31	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		103479.00000	101233	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		140.00000	161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83295.00000	81066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		578.00000	656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63906.00000	61733	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.77300	7.80300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		52588.00000	54378	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		4233.00000	3872	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		64086.00000	66007	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2409.00000	2180	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		67044.00000	68992	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2075.00000	1872	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		70028.00000	72000	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1781.00000	1601	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		82146.00000	84193	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		932.00000	828	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.73800	7.76700		7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/08/2007 Bond Future	8.50	Call		57518.00000	59132	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		7380.00000	6943	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68168.00000	69901	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4907.00000	4589	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		70915.00000	72674	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4409.00000	4116	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		73690.00000	75473	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3954.00000	3685	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		85021.00000	86887	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2504.00000	2319	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.78400	7.82000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		16451.00000	17656	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21872.00000	20293	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		27027.00000	28669	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13265.00000	12125	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		40043.00000	42065	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7580.00000	6819	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		54788.00000	57100	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4092.00000	3620	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		61038.00000	63437	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		3175.00000	2792	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		57896.00000	60253	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3607.00000	3181	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		70624.00000	73129	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2147.00000	1870	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		64209.00000	66647	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2791.00000	2446	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86950.00000	89572	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1134.00000	974	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9222.00000	10004	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		34319.00000	32318	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4615.00000	5060	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		49896.00000	47559	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2037.00000	2257	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		68027.00000	65465	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		261.00000	295	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		109302.00000	106553	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		785.00000	878	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		88023.00000	85333	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.75100	7.78600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63993.00000	65984	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		11343.00000	10656	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		74838.00000	76983	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		8098.00000	7564	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.75	Call		77636.00000	79816	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		7417.00000	6918	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		80465.00000	82677	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6784.00000	6318	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		92037.00000	94367	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4678.00000	4330	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.72000	7.75500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70634.00000	72533	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		16331.00000	15579	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		80775.00000	82805	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		12554.00000	11935	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		83386.00000	85447	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		11728.00000	11139	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		86025.00000	88116	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10946.00000	10388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		96826.00000	99027	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		8230.00000	7781	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.72900	7.75900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		15039.00000	16153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		15746.00000	14500	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		26357.00000	27939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		7684.00000	6906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		40724.00000	42679	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		3194.00000	2790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		53645.00000	55796	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1397.00000	1188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		60372.00000	62589	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		884.00000	742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		56993.00000	59180	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1115.00000	943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		67192.00000	69458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		543.00000	449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		74057.00000	76356	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		324.00000	264	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		63774.00000	66017	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		696.00000	580	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7363.00000	8021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27991.00000	26290	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3016.00000	3334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		44123.00000	42081	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1011.00000	1133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		63172.00000	60935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		272.00000	309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		84081.00000	81758	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	9.00	Call		91187.00000	93530	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		78.00000	61	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		58.00000	66	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		106126.00000	103775	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.69700	7.72800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		62089.00000	64134	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		4377.00000	4003	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		74445.00000	76622	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2547.00000	2305	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		77605.00000	79809	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2208.00000	1992	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		80785.00000	83014	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1908.00000	1717	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		93647.00000	95953	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1032.00000	918	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.66800	7.69800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		66567.00000	68443	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		7174.00000	6728	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		78178.00000	80178	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4743.00000	4421	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		81156.00000	83182	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		4257.00000	3961	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		84158.00000	86209	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3812.00000	3542	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		96356.00000	98492	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2405.00000	2220	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.46700	246.07600		0.00	10.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		37345.00000	39891	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		12585.00000	11221	0.00	0.00	0.00
Total for Derivatives:							11.00	1,858.00
Grand Total:							11.00	1,858.00