



Daily MTM Report

Daily summary for 15/11/2006

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			8.20500	8.11500			0.00	0.00
R157 On 15/09/2015 Bond			8.02500	7.95500			0.00	0.00
R186 On 21/12/2026 Bond			7.66500	7.62500			0.00	0.00
R194 On 28/02/2008 Bond			8.69000	8.57500			0.00	0.00
R201 On 21/12/2014 Bond			8.01000	7.94000			0.00	0.00
R203 On 15/09/2017 Bond			7.90500	7.84000			0.00	0.00
R204 On 21/12/2018 Bond			7.88500	7.81500			0.00	0.00
R207 On 15/01/2020 Bond			7.82000	7.76000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRD1 On 01/02/2007 Index Future			106.81800	107.18900		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		16953.00000	14440	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5063.00000	6260	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.61050	249.64600		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		196460.00000	186105	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			254.11450	254.66000		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		196623.00000	191174	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		23.00000	29	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.90650	260.56100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		200811.00000	194314	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		201.00000	249	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.81000	8.72200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.52500	8.45000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.04500	7.99600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04200	8.98500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50600	8.43800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.44500	8.37800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.36900	8.30900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.35200	8.29100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.77600	0.00000		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.11300	9.06100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3813.00000	3938	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		7.00000	5	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.17600	9.10800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3985.00000	4140	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		65.00000	55	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.15400	9.06200		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		3977.00000	4175	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		168.00000	144	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.13000	9.02200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4278.00000	4520	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		288.00000	248	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.97900	8.88000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23834.00000	23933	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20464.00000	20322	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.98200	8.89300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8345.00000	9058	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10298.00000	9388	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.91300	8.81700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10077.00000	10762	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17979.00000	16906	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.82900	8.72600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12590.00000	13335	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22161.00000	21016	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.61200	8.52700		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1237.00000	1624	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		30331.00000	27243	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.56100	8.47600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3479.00000	4122	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34670.00000	31827	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.50600	8.42100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5365.00000	6122	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38828.00000	36087	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.37500	8.30300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		222.00000	362	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		46995.00000	42158	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.33600	8.26500		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1244.00000	1654	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		50663.00000	46142	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.29400	8.22500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2413.00000	2978	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54635.00000	50382	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.98300	7.90200		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.20700	8.21600		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.59900	8.61200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.40600	8.41100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.67100	8.67300		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			8.91300	8.91000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.69400	8.68800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.39200	246.19000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		38119.00000	32753	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		12019.00000	14633	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.21000	8.13000		4.15	10.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		10881.00000	9364	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6909.00000	8042	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		15192.00000	13381	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4638.00000	5478	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22732.00000	20575	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2396.00000	2888	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17579.00000	15639	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3752.00000	4463	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16370.00000	14493	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4178.00000	4951	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29742.00000	27389	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1335.00000	1632	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6548.00000	5438	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10871.00000	12412	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3466.00000	2755	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16161.00000	18100	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1708.00000	1301	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22852.00000	25095	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		748.00000	543	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30419.00000	32864	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		288.00000	199	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38566.00000	41126	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		29.00000	18	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55758.00000	58398	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		97.00000	64	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47061.00000	49677	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37140.00000	34663	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		736.00000	909	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.14500	8.06500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20881.00000	19229	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7456.00000	8289	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25077.00000	23263	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5547.00000	6217	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		26183.00000	24331	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5133.00000	5765	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27310.00000	25421	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		4743.00000	5338	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32017.00000	29993	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3408.00000	3868	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00800	7.91300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26363.00000	24538	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9486.00000	10414	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30203.00000	28243	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7648.00000	8441	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31202.00000	29210	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7233.00000	7995	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32216.00000	30192	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6836.00000	7566	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36413.00000	34271	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5411.00000	6022	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.01500	7.95500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		20956.00000	18522	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17594.00000	19640	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		17071.00000	14919	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		21195.00000	23523	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32387.00000	29306	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10553.00000	11952	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40343.00000	36937	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7591.00000	8664	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		45998.00000	42405	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6033.00000	6921	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		48918.00000	45242	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5368.00000	6171	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		54908.00000	51083	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4226.00000	4881	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		112997.00000	108597	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		448.00000	528	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		51890.00000	48136	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4767.00000	5493	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		61067.00000	57115	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3306.00000	3834	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		77029.00000	72852	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1798.00000	2100	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		12084.00000	10363	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		27543.00000	30301	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6450.00000	5363	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		41084.00000	44477	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3069.00000	2465	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		57243.00000	61119	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1289.00000	996	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		75373.00000	79560	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		93341.00000	89029	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		959.00000	1127	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		109728.00000	105339	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		509.00000	601	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		126015.00000	121584	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		267.00000	316	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.97500	7.91500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		54875.00000	51664	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12951.00000	14123	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65166.00000	61693	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9314.00000	10223	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		67848.00000	64314	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8544.00000	9394	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		70568.00000	66978	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7826.00000	8619	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		81794.00000	78001	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5423.00000	6013	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.90900	7.83900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		64720.00000	61182	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		18410.00000	19881	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74299.00000	70514	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		14401.00000	15624	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		76779.00000	72936	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		13513.00000	14679	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70081.00000	65684	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3460.00000	4071	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		89627.00000	85520	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9703.00000	10603	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.63800	7.59600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		22640.00000	20240	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		34627.00000	37419	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		39119.00000	35824	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20234.00000	22131	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		59680.00000	55655	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		11014.00000	12181	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		78229.00000	73781	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		6493.00000	7237	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		88006.00000	83400	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		4979.00000	5565	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		108102.00000	103270	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		2968.00000	3328	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		133332.00000	128322	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1428.00000	1609	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		83060.00000	78527	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		5659.00000	6318	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11800.00000	10275	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		55798.00000	59465	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5330.00000	4501	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		82528.00000	86891	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2051.00000	1672	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		113688.00000	118501	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		661.00000	518	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		148033.00000	153082	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		158443.00000	153340	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		689.00000	779	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.60500	7.56500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		97360.00000	93481	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		16652.00000	17705	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		114468.00000	110326	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		11634.00000	12423	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		123305.00000	119049	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		9637.00000	10314	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		141380.00000	136934	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6496.00000	6983	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		118867.00000	114666	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		10597.00000	11328	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.57400	7.53600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		107636.00000	104101	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		23911.00000	25048	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		123739.00000	119979	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		18027.00000	18939	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		127872.00000	124060	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		16758.00000	17619	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		132041.00000	128180	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		15564.00000	16375	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		149035.00000	144996	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		11468.00000	12100	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.66200	8.52200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2936.00000	2279	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3157.00000	3908	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3788.00000	3020	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2501.00000	3141	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4417.00000	3579	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2127.00000	2696	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4097.00000	3294	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2308.00000	2912	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1780.00000	1311	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		4523.00000	5461	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		961.00000	663	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6234.00000	7344	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		448.00000	286	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8262.00000	9507	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		205.00000	122	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10568.00000	11893	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		84.00000	47	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13007.00000	14377	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		31.00000	16	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15522.00000	16915	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		10.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18080.00000	19482	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		25863.00000	27270	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		23256.00000	24663	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20660.00000	22066	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.56200	8.40900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5937.00000	5238	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3281.00000	3775	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7147.00000	6370	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2553.00000	2968	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6895.00000	6133	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2688.00000	3119	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7404.00000	6612	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2422.00000	2823	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8477.00000	7626	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1949.00000	2291	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.42000	8.25400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7133.00000	6608	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4423.00000	4807	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7772.00000	7221	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3975.00000	4331	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8104.00000	7539	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3763.00000	4106	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7937.00000	7379	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3868.00000	4218	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8790.00000	8199	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3363.00000	3680	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.97700	7.90400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		17934.00000	15477	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12234.00000	14115	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		10488.00000	8733	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19715.00000	22299	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27498.00000	24417	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7137.00000	8394	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38673.00000	35109	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3913.00000	4687	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		45944.00000	42165	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2669.00000	3228	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41060.00000	37418	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3451.00000	4148	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		43485.00000	39772	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3038.00000	3663	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		50950.00000	47056	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2048.00000	2492	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		63869.00000	59778	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1076.00000	1324	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5639.00000	4524	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		30067.00000	33291	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2699.00000	2077	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		42606.00000	46322	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1137.00000	836	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		56807.00000	60844	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		418.00000	292	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		72141.00000	76354	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		76992.00000	72787	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		556.00000	689	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.93600	7.86300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46223.00000	43077	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9892.00000	10993	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54533.00000	51143	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7127.00000	7983	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56693.00000	53247	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6542.00000	7342	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		58882.00000	55382	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5996.00000	6742	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		67899.00000	64209	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4166.00000	4724	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.89600	7.82600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51430.00000	48591	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13882.00000	15024	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59133.00000	56095	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10771.00000	11715	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61127.00000	58044	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		10086.00000	10983	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63148.00000	60019	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		9435.00000	10287	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		71464.00000	68170	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		7157.00000	7842	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.87700	7.80900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11914.00000	9711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16214.00000	18939	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		21797.00000	18588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8034.00000	9753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		34785.00000	30756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3373.00000	4271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		49840.00000	45295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1180.00000	1562	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		56183.00000	51511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		735.00000	990	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		52997.00000	48383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		935.00000	1249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		65855.00000	61059	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		340.00000	471	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		59392.00000	54671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		573.00000	779	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		82068.00000	77177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		80.00000	116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5523.00000	4264	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28310.00000	31979	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2116.00000	1535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43826.00000	48172	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		31.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		101233.00000	106147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		161.00000	101	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81066.00000	85933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		656.00000	443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		61733.00000	66449	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.83900	7.77300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		54378.00000	50360	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3872.00000	4578	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		66007.00000	61725	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2180.00000	2622	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		68992.00000	64657	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1872.00000	2261	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		72000.00000	67617	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1601.00000	1943	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		84193.00000	79663	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		828.00000	1022	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.80200	7.73800		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		59132.00000	55489	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6943.00000	7820	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		69901.00000	66013	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4589.00000	5221	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		72674.00000	68732	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4116.00000	4696	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		75473.00000	71482	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3685.00000	4215	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		86887.00000	82727	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2319.00000	2680	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.85700	7.78400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17656.00000	14928	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20293.00000	23197	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28669.00000	25053	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12125.00000	14141	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		42065.00000	37719	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6819.00000	8106	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		57100.00000	52227	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3620.00000	4380	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		63437.00000	58411	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2792.00000	3397	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		60253.00000	55300	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3181.00000	3861	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		73129.00000	67922	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1870.00000	2294	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		66647.00000	61554	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2446.00000	2985	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89572.00000	84172	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		974.00000	1206	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		10004.00000	8167	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		32318.00000	36113	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		5060.00000	3970	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		47559.00000	52101	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2257.00000	1694	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		65465.00000	70533	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		295.00000	200	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		106553.00000	112090	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		878.00000	628	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		85333.00000	90715	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.82300	7.75100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		65984.00000	61706	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10656.00000	11878	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		76983.00000	72417	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7564.00000	8498	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		79816.00000	75185	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6918.00000	7788	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		82677.00000	77986	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6318.00000	7126	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94367.00000	89461	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4330.00000	4923	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.79000	7.72000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72533.00000	68584	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15579.00000	16921	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		82805.00000	78609	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11935.00000	13029	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		85447.00000	81194	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		11139.00000	12177	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		88116.00000	83807	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10388.00000	11370	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		99027.00000	94516	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7781.00000	8562	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.79100	7.72900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16153.00000	13623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		14500.00000	16838	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27939.00000	24470	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6906.00000	8304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		42679.00000	38503	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2790.00000	3482	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		55796.00000	51270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1188.00000	1530	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		62589.00000	57950	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		742.00000	970	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		59180.00000	54592	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		943.00000	1223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		69458.00000	64738	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		449.00000	597	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		76356.00000	71581	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		264.00000	356	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		66017.00000	61334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		580.00000	764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		8021.00000	6462	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26290.00000	29598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3334.00000	2545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42081.00000	46160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1133.00000	814	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		60935.00000	65483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		309.00000	207	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		81758.00000	86524	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		93530.00000	88687	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		61.00000	85	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		66.00000	41	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		103775.00000	108617	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.75900	7.69700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		64134.00000	59957	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		4003.00000	4656	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		76622.00000	72206	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2305.00000	2720	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		79809.00000	75345	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1992.00000	2360	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		83014.00000	78507	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1717.00000	2041	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		95953.00000	91311	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		918.00000	1107	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.72800	7.66800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		68443.00000	64611	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6728.00000	7532	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		80178.00000	76116	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4421.00000	4995	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		83182.00000	79071	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3961.00000	4486	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		86209.00000	82052	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3542.00000	4020	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		98492.00000	94180	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2220.00000	2543	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.67800	246.46700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39891.00000	34454	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		11221.00000	13674	0.00	0.00	0.00
Total for Derivatives:							10.00	1,848.00
Grand Total:							10.00	1,848.00