



Daily MTM Report

Daily summary for 20/11/2006

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			8.21000	8.20500			0.00	0.00
R157 On 15/09/2015 Bond			8.01000	8.01000			0.00	0.00
R186 On 21/12/2026 Bond			7.64000	7.64000			0.00	0.00
R194 On 28/02/2008 Bond			8.71000	8.70500			0.00	0.00
R201 On 21/12/2014 Bond			8.00000	8.00000			0.00	0.00
R203 On 15/09/2017 Bond			7.89500	7.89000			0.00	0.00
R204 On 21/12/2018 Bond			7.87500	7.87000			0.00	0.00
R207 On 15/01/2020 Bond			7.80500	7.80500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRD1 On 01/02/2007 Index Future			106.86800	106.82700		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14377.00000	14459	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		6107.00000	5779	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.80500	248.69900		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		186990.00000	188050	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			254.25300	254.14550		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		191482.00000	192553	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		27.00000	23	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.67200	259.56150		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		190887.00000	191970	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		272.00000	250	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.46100	272.48200		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		78118.00000	77702	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3298.00000	3092	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.76300	8.74400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.46600	8.45100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.98300	7.97200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.97500	8.98000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44900	8.43900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38200	8.37100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.29300	8.28500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.27500	8.26500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.77600	8.77600		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.02100	9.03400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3747.00000	3715	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		7.00000	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			9.09400	9.09600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3955.00000	3948	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		64.00000	62	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.05400	9.05900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3967.00000	3952	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		166.00000	164	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.05800	9.05400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4346.00000	4351	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		272.00000	267	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.89100	8.89000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23773.00000	23700	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20378.00000	20303	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.90700	8.90300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8252.00000	8105	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10023.00000	9803	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.85000	8.83900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10122.00000	10084	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17621.00000	17383	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.77800	8.76100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12755.00000	12786	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21684.00000	21404	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.56600	8.54400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1227.00000	1237	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		29624.00000	28739	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.51800	8.49300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3524.00000	3630	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34012.00000	33098	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.46500	8.43700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5434.00000	5610	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38230.00000	37260	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.31900	8.30300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		197.00000	196	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		46948.00000	45833	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27800	8.26400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1196.00000	1225	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		50656.00000	49696	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.23400	8.22000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2332.00000	2392	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		54861.00000	53926	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.88700	7.89100		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			8.17000	8.18700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.54500	8.56700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.37500	8.38700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.63800	8.65300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.87900	8.89800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.67000	8.68500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.47300	245.41600		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		32628.00000	32572	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		14268.00000	13642	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.22000	8.22000		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		9078.00000	8908	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8087.00000	7916	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13062.00000	12898	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		5489.00000	5325	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20228.00000	20095	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2872.00000	2739	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15308.00000	15152	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		4462.00000	4306	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14167.00000	14006	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4956.00000	4795	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27037.00000	26936	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1610.00000	1510	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5212.00000	5056	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12516.00000	12360	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2599.00000	2479	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		18275.00000	18155	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1205.00000	1125	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		25330.00000	25249	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		492.00000	447	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		33144.00000	33099	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		176.00000	154	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		41434.00000	41412	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		15.00000	12	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		58725.00000	58722	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		54.00000	46	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		49999.00000	49990	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34312.00000	34241	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		888.00000	817	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.15500	8.81550		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		12558.00000	25033	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		13028.00000	5260	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		8605.00000	18849	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	8.50	Put		18217.00000	8218	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		11132.00000	22875	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14638.00000	6139	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		11831.00000	23943	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13818.00000	5687	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		15737.00000	29608	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10165.00000	3793	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.01000	8.00300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24571.00000	24351	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10302.00000	10284	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28286.00000	28061	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8340.00000	8317	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29256.00000	29030	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7896.00000	7872	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30241.00000	30014	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7470.00000	7446	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34331.00000	34102	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5938.00000	5911	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.00500	8.00500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18649.00000	18273	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		19021.00000	18646	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		15005.00000	14638	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		22864.00000	22497	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29556.00000	29200	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11457.00000	11101	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		37265.00000	36942	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		8247.00000	7924	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42784.00000	42489	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6554.00000	6259	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		45645.00000	45365	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5829.00000	5549	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		51533.00000	51283	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		4585.00000	4335	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		109285.00000	109228	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		471.00000	414	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		48563.00000	48298	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		5175.00000	4909	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		57609.00000	57389	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3582.00000	3362	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		73432.00000	73278	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1935.00000	1781	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10398.00000	10062	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		29591.00000	29255	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5347.00000	5085	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		43716.00000	43454	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2434.00000	2264	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		60343.00000	60172	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		971.00000	878	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		78790.00000	78697	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		89670.00000	89570	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1023.00000	923	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		106021.00000	105958	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		537.00000	474	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		122291.00000	122253	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		278.00000	240	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.96500	7.96500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		52029.00000	51802	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		13759.00000	13532	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		78517.00000	78364	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5800.00000	5647	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		62122.00000	61923	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9923.00000	9724	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64759.00000	64567	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		9109.00000	8917	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		67437.00000	67253	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		8349.00000	8165	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.89000	7.89000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		61987.00000	61794	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		19328.00000	19136	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		71398.00000	71222	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		15151.00000	14975	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		73840.00000	73667	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		14225.00000	14053	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		66813.00000	66741	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3843.00000	3772	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		86513.00000	86364	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		10240.00000	10091	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.61400	7.61400		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		21136.00000	20596	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35352.00000	34813	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		37229.00000	36684	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20573.00000	20028	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		57551.00000	57093	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		11114.00000	10655	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		76003.00000	75644	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		6496.00000	6136	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		85753.00000	85442	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		4956.00000	4644	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		105824.00000	105596	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		2919.00000	2691	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		131056.00000	130918	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1381.00000	1243	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		80819.00000	80485	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		5647.00000	5313	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10749.00000	10302	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		56976.00000	56529	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4705.00000	4406	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		84131.00000	83833	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1740.00000	1581	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		115607.00000	115447	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		535.00000	468	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		150136.00000	150068	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		156178.00000	156099	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		654.00000	575	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.57900	7.57900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		95707.00000	95382	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		16729.00000	16403	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		112768.00000	112493	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		11663.00000	11388	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		121588.00000	121339	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		9650.00000	9401	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		139641.00000	139442	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		6487.00000	6288	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		117157.00000	116896	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		10617.00000	10355	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.54600	7.54600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		106452.00000	106179	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		23959.00000	23686	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		122523.00000	122282	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		18044.00000	17802	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		126650.00000	126416	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		16769.00000	16535	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		130814.00000	130589	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		15568.00000	15343	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		147791.00000	147599	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		11456.00000	11263	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.69400	8.68400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3140.00000	3028	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2979.00000	2968	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2873.00000	2764	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3214.00000	3206	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2151.00000	2053	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		4000.00000	4003	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3420.00000	3305	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2758.00000	2743	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1217.00000	1142	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5588.00000	5613	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		603.00000	553	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7505.00000	7555	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		253.00000	225	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9695.00000	9768	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		106.00000	91	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12097.00000	12183	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		39.00000	33	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14590.00000	14684	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		13.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17133.00000	17230	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19702.00000	19801	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		27491.00000	27591	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		24884.00000	24984	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		22287.00000	22387	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.58700	8.57800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5143.00000	5064	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3805.00000	3797	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6267.00000	6186	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2990.00000	2979	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6032.00000	5951	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3142.00000	3131	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6508.00000	6426	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2843.00000	2831	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7517.00000	7434	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2307.00000	2293	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.43600	8.42800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6562.00000	6506	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4805.00000	4792	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7174.00000	7116	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4328.00000	4314	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7492.00000	7434	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4102.00000	4088	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7332.00000	7274	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4214.00000	4200	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8151.00000	8092	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3676.00000	3661	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			7.97000	7.96800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15567.00000	15213	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13671.00000	13436	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8751.00000	8441	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21783.00000	21592	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24600.00000	24251	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8043.00000	7813	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35389.00000	35079	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4434.00000	4243	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42499.00000	42219	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		3028.00000	2867	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		37717.00000	37417	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3913.00000	3732	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		40088.00000	39798	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		3446.00000	3274	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47421.00000	47162	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2324.00000	2184	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60204.00000	59989	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1216.00000	1120	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4504.00000	4267	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		32737.00000	32619	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2047.00000	1895	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		45759.00000	45725	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		813.00000	731	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60288.00000	60324	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		280.00000	242	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		75807.00000	75889	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73255.00000	73075	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		623.00000	562	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.92500	7.92500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43415.00000	43233	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		10692.00000	10511	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		51533.00000	51374	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		7735.00000	7576	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		53650.00000	53497	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		7107.00000	6954	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		55799.00000	55651	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		6520.00000	6373	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		64673.00000	64550	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4548.00000	4426	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.88300	7.88300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49003.00000	48855	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		14699.00000	14550	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		56555.00000	56419	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		11436.00000	11300	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		58514.00000	58382	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		10716.00000	10583	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		60501.00000	60372	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		10031.00000	9902	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		68694.00000	68580	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		7629.00000	7515	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.86900	7.86300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9949.00000	9508	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18165.00000	18158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19039.00000	18511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		9192.00000	9098	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		31429.00000	30892	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3933.00000	3829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		46141.00000	45637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1397.00000	1327	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		52406.00000	51919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		873.00000	820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		49255.00000	48760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		1109.00000	1047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		62006.00000	61539	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		406.00000	373	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		55586.00000	55106	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		682.00000	636	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		78169.00000	77723	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		96.00000	84	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4356.00000	4059	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		31059.00000	31196	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1556.00000	1401	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		47182.00000	47460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		17.00000	13	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		105135.00000	105564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		99.00000	81	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		84919.00000	85335	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		444.00000	382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		65437.00000	65809	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.82900	7.82300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		51241.00000	50772	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		4317.00000	4276	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		62695.00000	62230	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2449.00000	2413	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		65645.00000	65183	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		2107.00000	2072	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		68623.00000	68162	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		1806.00000	1774	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		80724.00000	80272	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		940.00000	917	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.79000	7.78400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		56424.00000	55983	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		7486.00000	7468	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		67033.00000	66587	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4972.00000	4949	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		69771.00000	69325	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		4465.00000	4443	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		72538.00000	72092	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		4002.00000	3980	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		83847.00000	83402	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2530.00000	2509	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.84900	7.84300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15166.00000	14596	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		22359.00000	22250	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25464.00000	24819	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13475.00000	13292	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		38311.00000	37655	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7621.00000	7426	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		52979.00000	52353	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4055.00000	3891	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		59215.00000	58606	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		3125.00000	2978	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		56079.00000	55461	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3563.00000	3407	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		68794.00000	68211	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2089.00000	1969	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		62383.00000	61783	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2737.00000	2598	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		85123.00000	84579	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1080.00000	998	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8271.00000	7824	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		35140.00000	35155	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3997.00000	3696	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		51051.00000	51211	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1690.00000	1518	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		69453.00000	69743	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		194.00000	161	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		111007.00000	111436	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		619.00000	536	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		89629.00000	90008	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.81200	7.80600		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		62541.00000	61975	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		11418.00000	11309	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		73344.00000	72784	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		8131.00000	8028	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		76134.00000	75576	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		7442.00000	7341	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		78956.00000	78400	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6801.00000	6703	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		90506.00000	89964	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4674.00000	4588	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.77800	7.77200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		69451.00000	68936	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		16431.00000	16369	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		79554.00000	79036	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		12617.00000	12552	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		82158.00000	81640	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		11784.00000	11718	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		84789.00000	84271	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10995.00000	10930	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		95566.00000	95051	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		8254.00000	8192	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.77800	7.77700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13954.00000	13617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16073.00000	15815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		25039.00000	24720	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		7777.00000	7537	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		39299.00000	39054	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		3181.00000	3014	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		52201.00000	52020	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1364.00000	1262	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		58930.00000	58776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		854.00000	779	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		55549.00000	55383	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		1083.00000	995	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		65755.00000	65624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		517.00000	465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		72625.00000	72511	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		304.00000	268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		62334.00000	62192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		667.00000	604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6607.00000	6331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28647.00000	28449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2588.00000	2414	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		45107.00000	45012	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		819.00000	737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		64392.00000	64388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		205.00000	176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		85426.00000	85475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		89768.00000	89678	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		70.00000	59	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		40.00000	32	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		107520.00000	107591	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.74300	7.74300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		60936.00000	60819	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		4392.00000	4275	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		73273.00000	73188	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2543.00000	2458	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		76430.00000	76352	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		2201.00000	2123	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		79609.00000	79538	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1899.00000	1829	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		92468.00000	92421	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1020.00000	974	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.71000	7.71000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		65667.00000	65560	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		7201.00000	7093	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		77259.00000	77173	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4750.00000	4664	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		80233.00000	80152	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		4260.00000	4179	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		83232.00000	83156	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3813.00000	3737	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		95422.00000	95365	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2398.00000	2341	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.86700	245.76300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		34737.00000	35013	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		13107.00000	12343	0.00	0.00	0.00

Total for Derivatives:	0.00	1,848.00
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Grand Total:	0.00	1,848.00
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