

# Daily MTM Report

Daily summary for 24/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.15000	8.13500			0.00	0.00
R157 On 15/09/2015 Bond			7.94000	7.92500			0.00	0.00
R186 On 21/12/2026 Bond			7.55500	7.54500			0.00	0.00
R194 On 28/02/2008 Bond			8.65000	8.63500			0.00	0.00
R201 On 21/12/2014 Bond			7.93000	7.91500			0.00	0.00
R203 On 15/09/2017 Bond			7.82000	7.80500			0.00	0.00
R204 On 21/12/2018 Bond			7.80000	7.78500			0.00	0.00
R206 On 15/01/2014 Bond			7.97000	7.95500			0.00	0.00
R207 On 15/01/2020 Bond			7.73000	7.71500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

CRD1 On 01/02/2007 Index Future			107.10000	107.14000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		16098.00000	15763	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4698.00000	4763	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.52500	249.64500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		196450.00000	195250	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			254.97900	255.10300		3.89	3.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		201043.00000	199803	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		13.00000	13	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.41700	260.54300		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		200604.00000	199349	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		174.00000	179	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.40100	272.28700		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		75915.00000	76861	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3045.00000	2851	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.68300	8.67900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36400	8.36400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85100	7.84100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.97000	8.96800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36200	8.36200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26400	8.25700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17400	8.16900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13000	8.12600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			8.86700	8.86700		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.02100	9.02600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3726.00000	3714	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		5.00000	5	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.09500	9.08400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3922.00000	3947	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		61.00000	58	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.03100	9.02600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3889.00000	3898	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		168.00000	165	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00700	9.00100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4220.00000	4232	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		285.00000	281	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.83600	8.82800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23548.00000	23533	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20304.00000	20269	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.85700	8.84900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7438.00000	7441	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10194.00000	10051	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.77700	8.76700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9359.00000	9391	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18177.00000	18025	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.68000	8.67000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11895.00000	11935	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22494.00000	22350	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.48100	8.47000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		792.00000	804	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		32219.00000	31780	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.42800	8.41700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2836.00000	2882	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36449.00000	36041	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.36900	8.35900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4636.00000	4692	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40652.00000	40294	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.19700	8.19100		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		57.00000	57	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		54524.00000	54104	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.15200	8.14500		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		642.00000	653	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		58329.00000	57850	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/08/2007 jNote			8.10200	8.09500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1468.00000	1493	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62677.00000	62209	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.88100	7.88400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.16200	8.17500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.56000	8.58200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.39200	8.40300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.65400	8.66400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.88100	8.88900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66000	8.66400		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.06300	246.16000		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		36719.00000	35917	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		10919.00000	11087	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.14500	8.13500		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		10281.00000	10032	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6474.00000	6558	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14611.00000	14328	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4223.00000	4272	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22238.00000	21924	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2067.00000	2085	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17021.00000	16726	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3360.00000	3397	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15799.00000	15510	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3773.00000	3815	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29334.00000	29007	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1093.00000	1098	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5989.00000	5796	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10478.00000	10617	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3022.00000	2893	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15883.00000	16085	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1400.00000	1323	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22710.00000	22964	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		566.00000	527	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30403.00000	30696	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		198.00000	181	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38641.00000	38956	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		15.00000	13	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55911.00000	56241	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		60.00000	53	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47189.00000	47514	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36807.00000	36475	4.43	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	9.25	Put		568.00000	568	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.09000	8.08000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20248.00000	20006	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7290.00000	7359	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26680.00000	26413	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4580.00000	4624	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24443.00000	24184	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5380.00000	5431	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25551.00000	25288	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4968.00000	5015	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31400.00000	31120	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3258.00000	3289	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.91900	7.89600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26428.00000	25953	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9057.00000	9249	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30310.00000	29803	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7261.00000	7422	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31319.00000	30805	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6857.00000	7011	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32344.00000	31823	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6471.00000	6617	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36585.00000	36038	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5089.00000	5210	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.93000	7.92000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		17220.00000	16724	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		18721.00000	18975	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		21266.00000	20720	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15282.00000	15486	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		33183.00000	32539	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		8727.00000	8833	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		41445.00000	40760	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		6070.00000	6135	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		47297.00000	46592	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4710.00000	4755	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		50312.00000	49598	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4139.00000	4175	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		56481.00000	55754	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3176.00000	3199	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		115432.00000	114679	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		261.00000	257	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		53374.00000	52654	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3629.00000	3659	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		62802.00000	62066	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2418.00000	2432	8.05	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	9.00	Call		79083.00000	78333	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1229.00000	1229	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		12041.00000	11628	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24877.00000	25214	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6223.00000	5946	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38235.00000	38708	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2827.00000	2666	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		54378.00000	54967	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1115.00000	1035	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		72577.00000	73247	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		95614.00000	94861	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		610.00000	607	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		112142.00000	111388	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		301.00000	298	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		128517.00000	127764	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		146.00000	144	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.89500	7.88500		8.05	8.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		55828.00000	55213	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11706.00000	11824	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		83269.00000	82582	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4700.00000	4747	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		66339.00000	65690	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8288.00000	8372	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		69074.00000	68417	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7572.00000	7649	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71846.00000	71183	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6906.00000	6976	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.80500	7.78600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		66866.00000	65823	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16749.00000	17072	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76684.00000	75580	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12978.00000	13240	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		79222.00000	78103	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12148.00000	12396	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		73279.00000	72033	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2850.00000	2971	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		92343.00000	91161	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8610.00000	8796	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.52900	7.51800		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		25557.00000	24687	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27817.00000	28326	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		43785.00000	42683	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		15172.00000	15450	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		66010.00000	64759	12.21	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	8.00	Put		7617.00000	7744	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		85644.00000	84326	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4181.00000	4241	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		95849.00000	94509	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3095.00000	3134	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		116585.00000	115221	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1724.00000	1739	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		142383.00000	141006	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		751.00000	753	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		90705.00000	89375	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		3577.00000	3625	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13249.00000	12651	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		47520.00000	48301	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5871.00000	5524	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		73341.00000	74373	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2178.00000	2012	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		104088.00000	105301	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		663.00000	600	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		138308.00000	139623	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		167809.00000	166430	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		329.00000	328	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.48800	7.47600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		105144.00000	103839	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		13359.00000	13555	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		123002.00000	121636	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9090.00000	9226	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		132171.00000	130780	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		7426.00000	7538	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		150822.00000	149394	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4862.00000	4935	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		127570.00000	126191	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		8223.00000	8346	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.45300	7.44100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115763.00000	114523	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		20247.00000	20505	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		132532.00000	131232	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		15029.00000	15228	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		136820.00000	135507	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		13915.00000	14101	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		141140.00000	139814	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		12871.00000	13043	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		158684.00000	157315	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		9326.00000	9454	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.61300	8.59400		1.60	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	8.65	Call		3209.00000	3088	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2646.00000	2716	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3500.00000	3373	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2435.00000	2499	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2418.00000	2313	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3363.00000	3449	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3804.00000	3672	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2237.00000	2297	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1381.00000	1305	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4848.00000	4963	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		688.00000	641	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6686.00000	6829	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		289.00000	264	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8827.00000	8993	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		119.00000	107	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11207.00000	11385	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		43.00000	38	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13690.00000	13876	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		14.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16229.00000	16418	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		18797.00000	18988	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		26587.00000	26778	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		23979.00000	24170	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		21382.00000	21573	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.43600	8.39800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5871.00000	5681	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3130.00000	3237	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7094.00000	6885	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2414.00000	2501	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6840.00000	6634	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2546.00000	2638	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7354.00000	7141	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2286.00000	2370	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8439.00000	8212	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1825.00000	1895	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.21800	8.16500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7322.00000	7140	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4125.00000	4233	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7978.00000	7787	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3692.00000	3792	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8318.00000	8123	1.60	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/08/2007 Bond Future	9.05	Put		3489.00000	3585	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		8147.00000	7954	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3590.00000	3688	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		9020.00000	8817	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3106.00000	3194	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.89800	7.88200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		17829.00000	17176	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10816.00000	11118	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		10193.00000	9705	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18108.00000	18575	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27685.00000	26904	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6012.00000	6185	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39181.00000	38315	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3110.00000	3197	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46627.00000	45728	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2039.00000	2095	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41629.00000	40750	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2708.00000	2783	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44112.00000	43222	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2353.00000	2417	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		51736.00000	50821	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1522.00000	1562	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		64851.00000	63913	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		746.00000	763	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5284.00000	4964	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		28401.00000	29034	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2402.00000	2220	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		40997.00000	41769	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		946.00000	857	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		55304.00000	56170	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		319.00000	283	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		70730.00000	71648	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		78106.00000	77158	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		358.00000	364	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.84400	7.82600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47315.00000	46465	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8824.00000	9026	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55821.00000	54919	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6254.00000	6404	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58027.00000	57114	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5715.00000	5854	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60262.00000	59338	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5215.00000	5342	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		69449.00000	68488	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 03/05/2007 Bond Future	9.00	Put		3556.00000	3646	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.79900	7.78000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52881.00000	52048	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12707.00000	12960	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60756.00000	59874	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9769.00000	9972	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62793.00000	61899	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9125.00000	9317	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64854.00000	63950	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8515.00000	8696	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73326.00000	72382	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6392.00000	6534	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.79300	7.77700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		12192.00000	11544	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14163.00000	14681	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22637.00000	21751	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6545.00000	6825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		36239.00000	35192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2497.00000	2616	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		51762.00000	50635	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		772.00000	811	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		58232.00000	57089	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		454.00000	477	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		54986.00000	53850	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		595.00000	624	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		68036.00000	66880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		191.00000	200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		61492.00000	60344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		343.00000	360	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		84355.00000	83191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		37.00000	39	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5473.00000	5083	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25931.00000	26707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1985.00000	1800	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41365.00000	42345	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		21.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		98893.00000	100055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		124.00000	106	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		78699.00000	79847	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		567.00000	499	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		59315.00000	60413	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.74500	7.72700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		56943.00000	55780	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3128.00000	3262	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	8.70	Call		68833.00000	67614	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1697.00000	1775	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		71872.00000	70643	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1443.00000	1510	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		74929.00000	73691	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1222.00000	1280	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		87279.00000	86013	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		605.00000	635	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.70300	7.68500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		61917.00000	60828	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5964.00000	6155	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72942.00000	71794	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3866.00000	3998	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75771.00000	74611	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3450.00000	3570	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		78624.00000	77453	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3073.00000	3181	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		90223.00000	89014	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1892.00000	1963	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.77300	7.75700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17581.00000	16835	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18125.00000	18620	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28986.00000	28043	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10348.00000	10646	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		42844.00000	41762	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5505.00000	5664	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		58311.00000	57146	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2738.00000	2814	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		64792.00000	63606	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2053.00000	2108	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		61538.00000	60362	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2373.00000	2438	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		74670.00000	73461	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1317.00000	1350	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		68069.00000	66874	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1774.00000	1820	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91330.00000	90101	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		638.00000	651	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9688.00000	9163	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29908.00000	30624	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4700.00000	4379	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		45105.00000	46025	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1979.00000	1810	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63093.00000	64166	9.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.50	Call		218.00000	191	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		104382.00000	105596	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		714.00000	639	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83075.00000	84242	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.72900	7.71200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67709.00000	66607	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		9385.00000	9590	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		78960.00000	77801	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6546.00000	6694	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		81852.00000	80681	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5958.00000	6095	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84771.00000	83589	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5416.00000	5541	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		96671.00000	95451	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3638.00000	3724	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.69300	7.67400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		74627.00000	73474	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		14177.00000	14470	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85122.00000	83908	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10754.00000	10987	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87817.00000	86590	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10012.00000	10231	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		90537.00000	89297	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9312.00000	9518	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		101642.00000	100355	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6899.00000	7059	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.93600	7.92000		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		12146.00000	11607	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		8005.00000	8296	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		6188.00000	5823	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15060.00000	15524	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		20570.00000	19889	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3630.00000	3779	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.88200	7.86400		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12317.00000	11869	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18115.00000	18578	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18625.00000	18055	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11763.00000	12104	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26468.00000	25789	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7147.00000	7379	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.83700	7.81700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16752.00000	16246	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20066.00000	20547	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23089.00000	22479	5.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R206 On 02/08/2007 Bond Future	8.00	Put		14107.00000	14483	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		30597.00000	29891	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9507.00000	9787	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.70200	7.68700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		17059.00000	16297	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12090.00000	12514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		29647.00000	28672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		5298.00000	5509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		45123.00000	44018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1917.00000	1999	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		58657.00000	57502	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		733.00000	765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		65594.00000	64426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		431.00000	449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		62118.00000	60956	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		564.00000	589	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		72569.00000	71393	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		244.00000	255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79542.00000	78361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		134.00000	139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		69079.00000	67907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		326.00000	340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		8314.00000	7813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		23266.00000	23952	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3326.00000	3060	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38757.00000	39678	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1062.00000	952	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		57548.00000	58624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		264.00000	230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		78397.00000	79549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		96811.00000	95625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		25.00000	26	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		50.00000	42	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		100443.00000	101621	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.66100	7.64400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		67460.00000	66244	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3173.00000	3293	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		80233.00000	78969	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1761.00000	1831	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		83479.00000	82205	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1507.00000	1569	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		86738.00000	85456	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1286.00000	1339	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		99850.00000	98543	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 03/05/2007 Bond Future	9.00	Put		659.00000	687	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.62600	7.60800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		72050.00000	70831	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5670.00000	5854	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		84071.00000	82794	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3648.00000	3775	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		87138.00000	85849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3251.00000	3365	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		90223.00000	88924	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2891.00000	2994	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		102708.00000	101371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1770.00000	1837	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.57300	246.69000		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		40317.00000	39346	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		9417.00000	9616	0.00	0.00	0.00

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<b>Total for Derivatives:</b>							<b>11.00</b>	<b>1,837.00</b>
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<b>Grand Total:</b>							<b>11.00</b>	<b>1,837.00</b>
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