

Daily MTM Report

Daily summary for 28/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			8.19000	8.11500			0.00	0.00
R157 On 15/09/2015 Bond			7.98500	7.90000			0.00	0.00
R186 On 21/12/2026 Bond			7.59000	7.51500			0.00	0.00
R194 On 28/02/2008 Bond			8.74000	8.61500			0.00	0.00
R201 On 21/12/2014 Bond			7.98000	7.89500			0.00	0.00
R203 On 15/09/2017 Bond			7.86500	7.78000			0.00	0.00
R204 On 21/12/2018 Bond			7.84500	7.76500			0.00	0.00
R206 On 15/01/2014 Bond			8.01500	7.93000			0.00	0.00
R207 On 15/01/2020 Bond			7.77500	7.69000			0.00	0.00

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

Derivatives

CRD1 On 01/02/2007 Index Future			106.77400	107.30400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		17022.00000	13352	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		3982.00000	5612	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.17900	250.08100		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		200810.00000	191790	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			254.62300	255.54600		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		205468.00000	196244	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		8.00000	14	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.05400	260.99600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		205097.00000	195731	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		137.00000	191	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.57100	272.54900		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		77977.00000	78105	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		2487.00000	2395	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.71800	8.66000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39700	8.33500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81400	7.79100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.96600	8.94300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.39400	8.33400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.28700	8.24200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.18900	8.16000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.13900	8.11600		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			8.87100	0.00000		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.00200	8.99200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3643.00000	3667	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		5.00000	4	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.10300	9.07400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3896.00000	3962	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		58.00000	54	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04400	8.99400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3815.00000	3922	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		172.00000	157	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.99300	8.97000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4146.00000	4196	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		292.00000	282	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.87200	8.80700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23421.00000	23476	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20230.00000	20129	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.86500	8.82500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		6994.00000	7253	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10188.00000	9717	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.79600	8.74700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9057.00000	9366	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18242.00000	17652	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.70800	8.65000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11623.00000	12009	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22590.00000	21911	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.51500	8.45500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		657.00000	817	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		32703.00000	30405	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.46500	8.40500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2659.00000	3022	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36769.00000	34664	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.40700	8.34700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4449.00000	4906	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40964.00000	38944	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.22600	8.16900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		36.00000	58	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		56038.00000	52079	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.18000	8.12600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		547.00000	702	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		59571.00000	55926	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			8.12900	8.07900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1340.00000	1589	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		63689.00000	60387	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.87900	7.87900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.13500	8.14400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.52200	8.53800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.37400	8.38000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.64300	8.64200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.88000	8.86600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66300	8.64700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.72100	246.53100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		38788.00000	33045	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		9278.00000	11635	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.18500	8.11500		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.00	Call		6040.00000	5049	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9865.00000	11195	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10434.00000	9054	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5964.00000	6904	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14862.00000	13207	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		3810.00000	4476	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22632.00000	20670	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1798.00000	2156	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17322.00000	15550	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		2997.00000	3546	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16075.00000	14360	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3385.00000	3991	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29823.00000	27701	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		918.00000	1117	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3012.00000	2402	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15209.00000	16919	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1367.00000	1040	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22013.00000	24007	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		538.00000	388	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		29711.00000	31882	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		181.00000	124	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		37961.00000	40224	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		13.00000	8	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55245.00000	57560	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		52.00000	33	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		46517.00000	48819	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		37363.00000	35148	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		461.00000	566	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.13000	8.06000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20517.00000	19047	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		6937.00000	7641	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27033.00000	25350	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4311.00000	4803	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24768.00000	23152	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5083.00000	5641	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25890.00000	24240	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		4685.00000	5209	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31805.00000	30005	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3041.00000	3415	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.95900	7.88300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26564.00000	25066	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		8816.00000	9523	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30473.00000	28866	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7046.00000	7645	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31489.00000	29857	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6649.00000	7223	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32521.00000	30864	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6269.00000	6818	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36788.00000	35037	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		4914.00000	5369	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.97000	7.89000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		17832.00000	14788	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		17081.00000	20033	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		22030.00000	18577	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13793.00000	16337	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		34346.00000	29984	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7636.00000	9272	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		42831.00000	38034	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		5202.00000	6403	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		48818.00000	43781	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		3978.00000	4939	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		51895.00000	46753	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		3469.00000	4324	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		58179.00000	52853	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		2621.00000	3293	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		117610.00000	111670	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		186.00000	243	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		55017.00000	49779	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3019.00000	3778	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		64601.00000	59125	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		1964.00000	2486	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		81066.00000	75340	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		959.00000	1230	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		12448.00000	10033	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23030.00000	26614	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6374.00000	4901	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		36133.00000	40657	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2850.00000	2077	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		52148.00000	57372	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1098.00000	754	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		70306.00000	75960	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		97714.00000	91852	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		457.00000	592	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		114310.00000	108379	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		216.00000	282	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		130725.00000	124758	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		101.00000	132	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.93500	7.85500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		57182.00000	52770	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		10856.00000	12309	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		85019.00000	79845	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4246.00000	4937	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		67866.00000	63106	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		7612.00000	8716	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		70641.00000	65803	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		6936.00000	7962	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		73453.00000	68540	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6309.00000	7261	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.85000	7.76400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		67764.00000	63277	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		16061.00000	17756	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		77684.00000	72895	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		12392.00000	13785	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		80246.00000	75387	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		11587.00000	12910	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		74628.00000	69072	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2613.00000	3240	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		93482.00000	88305	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8164.00000	9170	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.56600	7.48900		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		26632.00000	21725	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25248.00000	29984	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		45569.00000	38917	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		13313.00000	16304	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		68457.00000	60491	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		6419.00000	8096	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		88507.00000	79844	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		3400.00000	4379	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		98870.00000	89965	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		2471.00000	3210	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		119835.00000	110609	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1330.00000	1747	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		145827.00000	136369	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		551.00000	737	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		93653.00000	84859	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		2881.00000	3729	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13728.00000	10638	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		44355.00000	50908	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6003.00000	4381	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		69829.00000	77850	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2177.00000	1484	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		100442.00000	109393	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		641.00000	405	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		134641.00000	144048	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171354.00000	161792	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		230.00000	311	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.52500	7.44800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		107587.00000	99749	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		12287.00000	14080	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		125696.00000	117373	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		8270.00000	9577	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		134976.00000	126449	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		6717.00000	7821	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		153819.00000	144957	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4344.00000	5113	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		130321.00000	121893	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		7459.00000	8662	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.48800	7.41300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		118137.00000	110841	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		19115.00000	21178	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		135114.00000	127385	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		14106.00000	15736	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		139451.00000	131623	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		13040.00000	14572	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		143818.00000	135896	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		12043.00000	13481	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		161534.00000	153278	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		8670.00000	9773	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.72600	8.57400		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	8.50	Call		2426.00000	1772	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3171.00000	4043	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3233.00000	2446	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2469.00000	3209	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3530.00000	2700	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2264.00000	2961	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3839.00000	2967	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2072.00000	2727	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1372.00000	933	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4638.00000	5726	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		674.00000	420	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6470.00000	7744	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		277.00000	155	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8614.00000	10019	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		110.00000	57	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10997.00000	12470	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		39.00000	18	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13484.00000	14990	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		12.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16026.00000	17546	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18596.00000	20120	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		26386.00000	27912	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		23778.00000	25305	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21181.00000	22707	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.56900	8.39400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5837.00000	5034	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3065.00000	3626	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7065.00000	6169	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2354.00000	2822	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6810.00000	5931	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2485.00000	2971	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7326.00000	6412	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2227.00000	2677	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8416.00000	7433	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1771.00000	2152	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.36400	8.17300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7252.00000	6637	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4099.00000	4530	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7908.00000	7261	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3667.00000	4065	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8248.00000	7585	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		3463.00000	3846	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		8077.00000	7422	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3564.00000	3955	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8950.00000	8257	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3080.00000	3433	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.95200	7.86300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		10280.00000	8088	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17060.00000	20171	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		18104.00000	14978	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9957.00000	12132	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		28185.00000	24254	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5378.00000	6748	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39894.00000	35373	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2688.00000	3468	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		47446.00000	42678	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		1723.00000	2258	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		42379.00000	37767	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2323.00000	3014	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		44897.00000	40204	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2003.00000	2612	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		52615.00000	47721	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1266.00000	1674	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		65836.00000	60740	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		597.00000	803	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5256.00000	3920	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		27237.00000	31203	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2339.00000	1642	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		39799.00000	44404	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		894.00000	587	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		54117.00000	59112	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		290.00000	177	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		69566.00000	74755	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		79158.00000	73956	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		275.00000	374	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.89800	7.80900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		47839.00000	43889	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		8354.00000	9598	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		56435.00000	52189	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		5874.00000	6821	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		58663.00000	54350	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5357.00000	6238	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		60919.00000	56543	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		4877.00000	5695	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		70183.00000	65585	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		3295.00000	3891	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.85000	7.76400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		53356.00000	49775	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12266.00000	13594	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		61295.00000	57472	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9393.00000	10477	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		63347.00000	59467	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		8764.00000	9793	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		65424.00000	61490	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8170.00000	9144	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		73955.00000	69821	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6106.00000	6880	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.84000	7.75200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		12711.00000	9642	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12857.00000	16193	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		23597.00000	19129	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		5681.00000	7617	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		37608.00000	32094	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2041.00000	2932	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		53399.00000	47313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		585.00000	903	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		59935.00000	53726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		332.00000	528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		56659.00000	50506	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		443.00000	694	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		69802.00000	63484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		132.00000	219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		63220.00000	56967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		246.00000	398	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		86166.00000	79780	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		23.00000	41	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5663.00000	3961	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24296.00000	28999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2017.00000	1283	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39572.00000	45243	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		18.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		97065.00000	103460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		117.00000	59	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		76867.00000	83214	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		558.00000	319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		57481.00000	63647	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.79200	7.70400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		58279.00000	52731	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		2804.00000	3588	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		70289.00000	64424	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1493.00000	1960	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		73352.00000	67426	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1263.00000	1669	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		76432.00000	70451	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1064.00000	1416	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		88850.00000	82707	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		516.00000	705	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.74800	7.66200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		63154.00000	58089	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		5562.00000	6607	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		74288.00000	68912	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3573.00000	4307	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		77141.00000	71699	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3181.00000	3849	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		80017.00000	74513	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		2826.00000	3433	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		91693.00000	85984	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1723.00000	2124	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.82100	7.73800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17817.00000	14552	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16884.00000	20050	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		29502.00000	25151	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		9388.00000	11467	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		43653.00000	38455	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		4837.00000	6069	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		59368.00000	53601	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2318.00000	2982	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		65928.00000	60006	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		1712.00000	2220	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		62636.00000	56787	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		1994.00000	2576	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		75901.00000	69805	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1071.00000	1405	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		69239.00000	63251	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1467.00000	1910	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		92667.00000	86401	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		499.00000	662	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9713.00000	7570	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28456.00000	32743	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4630.00000	3419	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		43558.00000	48778	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1900.00000	1320	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		61537.00000	67388	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		193.00000	117	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		102880.00000	109234	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		662.00000	430	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		81546.00000	87745	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.77700	7.69400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		68539.00000	63445	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		8829.00000	10107	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		79906.00000	74488	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6105.00000	7061	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		82825.00000	77336	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		5545.00000	6429	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		85770.00000	80214	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5028.00000	5845	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		97765.00000	91976	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3345.00000	3929	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.73800	7.65700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		75380.00000	70676	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		13633.00000	15086	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		85961.00000	80974	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10297.00000	11468	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		88677.00000	83625	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		9576.00000	10681	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		91418.00000	86304	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		8896.00000	9939	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		102599.00000	97259	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		6560.00000	7378	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.98400	7.89500		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		12619.00000	9980	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7180.00000	9153	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		6400.00000	4734	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		13973.00000	16919	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		21347.00000	17826	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3108.00000	4200	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.93100	7.84100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12658.00000	10637	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		17290.00000	19823	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		19126.00000	16488	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11098.00000	13014	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		27137.00000	23923	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		6649.00000	7990	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.88200	7.79600		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17109.00000	15077	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19386.00000	21593	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23561.00000	21074	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		13541.00000	15293	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31186.00000	28271	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9058.00000	10383	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.75000	7.66200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		17782.00000	13878	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		10832.00000	13878	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		30850.00000	25548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		4520.00000	6167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		46721.00000	40478	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1535.00000	2241	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		60456.00000	53807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		551.00000	852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		67457.00000	60692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		313.00000	497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		63952.00000	57239	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		417.00000	654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		74477.00000	67636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		171.00000	279	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		81479.00000	74591	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		90.00000	151	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		70967.00000	64160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		232.00000	374	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		8627.00000	6254	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		21598.00000	26175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3403.00000	2260	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36853.00000	42660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1059.00000	636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55563.00000	62091	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		253.00000	136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		76405.00000	83238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		98782.00000	91844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		15.00000	27	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		45.00000	22	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		98457.00000	105383	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.70900	7.62100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		68942.00000	62804	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		2844.00000	3610	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		81834.00000	75394	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1551.00000	2015	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		85104.00000	78606	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1321.00000	1727	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		88385.00000	81834	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1122.00000	1475	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		101565.00000	94856	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		563.00000	758	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.67200	7.58500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		73452.00000	67702	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5275.00000	6297	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		85582.00000	79522	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3364.00000	4075	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		88673.00000	82547	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		2990.00000	3636	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		91781.00000	85594	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2652.00000	3237	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		104341.00000	97954	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1607.00000	1992	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.22700	247.11900		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		42969.00000	36358	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		7779.00000	10088	0.00	0.00	0.00

Total for Derivatives:							0.00	1,837.00
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Grand Total:							0.00	1,837.00
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