

Daily MTM Report

Daily summary for 17/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.20500	8.13000			0.00	0.00
R157 On 15/09/2015 Bond			8.01000	7.95000			0.00	0.00
R186 On 21/12/2026 Bond			7.64000	7.58000			0.00	0.00
R194 On 28/02/2008 Bond			8.70500	8.63000			0.00	0.00
R201 On 21/12/2014 Bond			8.00000	7.93500			0.00	0.00
R203 On 15/09/2017 Bond			7.89000	7.83000			0.00	0.00
R204 On 21/12/2018 Bond			7.87000	7.81000			0.00	0.00
R207 On 15/01/2020 Bond			7.80500	7.74500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRD1 On 01/02/2007 Index Future			106.82700	107.11100		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		16306.00000	14377	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5196.00000	6107	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			248.69900	249.64500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		196450.00000	186990	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			254.14550	254.92900		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		199308.00000	191482	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		18.00000	27	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.56150	260.36100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		198819.00000	190887	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		209.00000	272	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.48200	270.00000		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		57204.00000	78118	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		7204.00000	3298	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.74400	8.69400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45100	8.39700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.97200	7.91700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.98000	8.97300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.43900	8.38700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37100	8.30800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.28500	8.22600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.26500	8.20800		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			9.03400	9.05100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3788.00000	3747	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		7.00000	7	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			9.09600	9.10900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3986.00000	3955	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		63.00000	64	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.05900	9.03600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3918.00000	3967	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		173.00000	166	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.05400	9.00800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4244.00000	4346	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		291.00000	272	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.89000	8.83800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23733.00000	23773	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20465.00000	20378	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.90300	8.86900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		8027.00000	8252	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10418.00000	10023	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.83900	8.79200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9816.00000	10122	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18176.00000	17621	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.76100	8.70000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12335.00000	12755	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22384.00000	21684	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.54400	8.47900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		992.00000	1227	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		32044.00000	29624	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.49300	8.42700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3082.00000	3524	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36279.00000	34012	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.43700	8.37000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4888.00000	5434	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40448.00000	38230	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.30300	8.24000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		125.00000	197	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		51227.00000	46948	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.26400	8.19700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		903.00000	1196	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55008.00000	50656	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.22000	8.14900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1862.00000	2332	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		59336.00000	54861	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.89100	7.89600		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			8.18700	8.19900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.56700	8.58800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.38700	8.40000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.65300	8.66400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89800	8.90700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68500	8.68900		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.41600	246.07100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		37051.00000	32628	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		12141.00000	14268	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.22000	8.14000		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		10581.00000	9078	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6941.00000	8087	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14863.00000	13062	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4641.00000	5489	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22383.00000	20228	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2378.00000	2872	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17241.00000	15308	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3746.00000	4462	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16036.00000	14167	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4176.00000	4956	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29389.00000	27037	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1314.00000	1610	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6302.00000	5212	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10957.00000	12516	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3289.00000	2599	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16316.00000	18275	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1594.00000	1205	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23070.00000	25330	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		684.00000	492	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30686.00000	33144	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		257.00000	176	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38866.00000	41434	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		24.00000	15	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		56086.00000	58725	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		84.00000	54	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47379.00000	49999	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36790.00000	34312	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		717.00000	888	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.81550	8.07500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20604.00000	8605	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7490.00000	18217	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24786.00000	11132	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	8.70	Put		5567.00000	14638	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25889.00000	11831	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5150.00000	13818	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27013.00000	12558	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4758.00000	13028	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31712.00000	15737	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3414.00000	10165	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00300	7.91700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26228.00000	24571	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9466.00000	10302	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30065.00000	28286	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7626.00000	8340	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31064.00000	29256	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7211.00000	7896	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32078.00000	30241	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6814.00000	7470	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36275.00000	34331	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5389.00000	5938	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.00500	7.94500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		17185.00000	15005	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		20560.00000	22864	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		21114.00000	18649	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17004.00000	19021	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32673.00000	29556	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10091.00000	11457	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40707.00000	37265	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		7206.00000	8247	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		46411.00000	42784	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5698.00000	6554	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		49355.00000	45645	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		5056.00000	5829	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		55390.00000	51533	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3959.00000	4585	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		113695.00000	109285	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		398.00000	471	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		52349.00000	48563	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		4478.00000	5175	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		61589.00000	57609	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3079.00000	3582	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		77631.00000	73432	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1651.00000	1935	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		12141.00000	10398	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26851.00000	29591	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6444.00000	5347	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		40329.00000	43716	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3040.00000	2434	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		56466.00000	60343	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1262.00000	971	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		74598.00000	78790	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		93998.00000	89670	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		868.00000	1023	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		110421.00000	106021	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		454.00000	537	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		126731.00000	122291	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		234.00000	278	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.96500	7.90500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	9.00	Call		82329.00000	78517	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		5226.00000	5800	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		55262.00000	52029	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12606.00000	13759	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65616.00000	62122	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		9031.00000	9923	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68313.00000	64759	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		8277.00000	9109	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71047.00000	67437	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7574.00000	8349	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.89000	7.82600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		65252.00000	61987	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		18010.00000	19328	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		74888.00000	71398	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		14057.00000	15151	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		77382.00000	73840	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		13184.00000	14225	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		70862.00000	66813	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3308.00000	3843	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		90296.00000	86513	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9439.00000	10240	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.61400	7.55200		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		24792.00000	21136	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31306.00000	35352	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		42214.00000	37229	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		17855.00000	20573	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		63602.00000	57551	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		9462.00000	11114	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		82665.00000	76003	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		5455.00000	6496	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		92640.00000	85753	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		4140.00000	4956	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		113028.00000	105824	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		2421.00000	2919	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		138510.00000	131056	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		1132.00000	1381	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		87602.00000	80819	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		4727.00000	5647	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13082.00000	10749	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		51606.00000	56976	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5975.00000	4705	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		77699.00000	84131	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2320.00000	1740	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		108483.00000	115607	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		753.00000	535	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		142650.00000	150136	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		163759.00000	156178	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		533.00000	654	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.57900	7.51600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		101887.00000	95707	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		15097.00000	16729	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		119360.00000	112768	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		10444.00000	11663	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		128356.00000	121588	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		8608.00000	9650	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		146706.00000	139641	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		5741.00000	6487	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		123840.00000	117157	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		9489.00000	10617	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.54600	7.48400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		112282.00000	106452	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		22122.00000	23959	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		128720.00000	122523	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		16574.00000	18044	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		132930.00000	126650	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		15383.00000	16769	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		137175.00000	130814	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		14263.00000	15568	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		154441.00000	147791	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		10439.00000	11456	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.68400	8.59100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3367.00000	2873	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2774.00000	3214	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2570.00000	2151	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3486.00000	4000	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3962.00000	3420	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	8.75	Put		2366.00000	2758	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3659.00000	3140	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2564.00000	2979	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1511.00000	1217	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4948.00000	5588	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		784.00000	603	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6752.00000	7505	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		349.00000	253	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8856.00000	9695	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		153.00000	106	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11210.00000	12097	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		60.00000	39	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13676.00000	14590	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		21.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16206.00000	17133	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		6.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18770.00000	19702	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		26557.00000	27491	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		23950.00000	24884	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21353.00000	22287	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.57800	8.46700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5645.00000	5143	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3442.00000	3805	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6827.00000	6267	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2685.00000	2990	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6581.00000	6032	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2826.00000	3142	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7078.00000	6508	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2549.00000	2843	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8131.00000	7517	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2055.00000	2307	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.42800	8.30400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6954.00000	6562	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4518.00000	4805	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7586.00000	7174	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4062.00000	4328	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7914.00000	7492	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		3846.00000	4102	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7749.00000	7332	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3953.00000	4214	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8592.00000	8151	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3439.00000	3676	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			7.96800	7.90000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		17882.00000	15567	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11944.00000	13671	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		10404.00000	8751	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19393.00000	21783	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27501.00000	24600	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6901.00000	8043	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38738.00000	35389	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3740.00000	4434	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46045.00000	42499	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2531.00000	3028	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41137.00000	37717	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3290.00000	3913	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		43574.00000	40088	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2889.00000	3446	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		51072.00000	47421	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1932.00000	2324	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		64032.00000	60204	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1001.00000	1216	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5550.00000	4504	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		29740.00000	32737	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2627.00000	2047	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		42296.00000	45759	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1091.00000	813	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		56523.00000	60288	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		394.00000	280	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		71879.00000	75807	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		77184.00000	73255	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		509.00000	623	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.92500	7.85500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46452.00000	43415	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9655.00000	10692	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54805.00000	51533	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6932.00000	7735	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		56975.00000	53650	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6357.00000	7107	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59174.00000	55799	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5821.00000	6520	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		68228.00000	64673	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		4029.00000	4548	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.88300	7.81400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		51821.00000	49003	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13589.00000	14699	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59566.00000	56555	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		10521.00000	11436	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61572.00000	58514	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9846.00000	10716	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63602.00000	60501	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9205.00000	10031	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		71958.00000	68694	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6966.00000	7629	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.86300	7.80100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		12005.00000	9949	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15724.00000	18165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22021.00000	19039	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7677.00000	9192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35153.00000	31429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		3158.00000	3933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		50319.00000	46141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		1077.00000	1397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		56693.00000	52406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		662.00000	873	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		53492.00000	49255	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		848.00000	1109	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		66398.00000	62006	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		301.00000	406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		59915.00000	55586	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		513.00000	682	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		82638.00000	78169	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		68.00000	96	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5531.00000	4356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27737.00000	31059	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2097.00000	1556	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43225.00000	47182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		29.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		100649.00000	105135	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		154.00000	99	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		80477.00000	84919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		639.00000	444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		61136.00000	65437	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.82300	7.76000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55110.00000	51241	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3671.00000	4317	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		66809.00000	62695	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		2049.00000	2449	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		69809.00000	65645	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1755.00000	2107	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		72830.00000	68623	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		1498.00000	1806	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		85065.00000	80724	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		767.00000	940	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.78400	7.72200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		59986.00000	56424	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6662.00000	7486	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		70828.00000	67033	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4381.00000	4972	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		73617.00000	69771	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3925.00000	4465	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		76432.00000	72538	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3510.00000	4002	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		87899.00000	83847	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2197.00000	2530	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.84300	7.78100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17528.00000	15166	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19933.00000	22359	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28588.00000	25464	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11811.00000	13475	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		42052.00000	38311	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6574.00000	7621	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		57159.00000	52979	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3447.00000	4055	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		63522.00000	59215	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2644.00000	3125	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		60326.00000	56079	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		3022.00000	3563	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		73248.00000	68794	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1757.00000	2089	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		66744.00000	62383	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		2311.00000	2737	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89733.00000	85123	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		902.00000	1080	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9862.00000	8271	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		31943.00000	35140	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4939.00000	3997	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		47205.00000	51051	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2174.00000	1690	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		65149.00000	69453	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		274.00000	194	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		106299.00000	111007	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		831.00000	619	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		85054.00000	89629	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.80600	7.74400		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		66262.00000	62541	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10397.00000	11418	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77310.00000	73344	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7354.00000	8131	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		80154.00000	76134	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6720.00000	7442	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		83027.00000	78956	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		6131.00000	6801	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		94759.00000	90506	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		4184.00000	4674	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.77200	7.71000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		72980.00000	69451	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15267.00000	16431	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83301.00000	79554	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11671.00000	12617	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		85954.00000	82158	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10887.00000	11784	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		88634.00000	84789	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		10147.00000	10995	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		99587.00000	95566	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7583.00000	8254	11.05	0.00	0.00
R207 On 01/02/2007 Bond Future			7.77700	7.71500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16544.00000	13954	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13788.00000	16073	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		28573.00000	25039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6436.00000	7777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		43527.00000	39299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2534.00000	3181	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		56764.00000	52201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		1053.00000	1364	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		63599.00000	58930	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		648.00000	854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		60170.00000	55549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		829.00000	1083	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		70499.00000	65755	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		387.00000	517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		77420.00000	72625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		224.00000	304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		67044.00000	62334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		503.00000	667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		8208.00000	6607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25373.00000	28647	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3396.00000	2588	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41040.00000	45107	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		1144.00000	819	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		59842.00000	64392	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		307.00000	205	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		80653.00000	85426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		94622.00000	89768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		49.00000	70	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		65.00000	40	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		102670.00000	107520	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.74300	7.68000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		65217.00000	60936	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3756.00000	4392	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		77790.00000	73273	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2143.00000	2543	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		80995.00000	76430	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1848.00000	2201	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		84216.00000	79609	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1588.00000	1899	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		97206.00000	92468	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		840.00000	1020	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.71000	7.64800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		69664.00000	65667	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6397.00000	7201	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		81488.00000	77259	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4180.00000	4750	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		84512.00000	80233	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3739.00000	4260	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		87558.00000	83232	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3339.00000	3813	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		99903.00000	95422	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		2079.00000	2398	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.76300	246.51500		0.00	15.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39972.00000	34737	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		10822.00000	13107	0.00	0.00	0.00

Total for Derivatives:		15.00	1,848.00
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Grand Total:		15.00	1,848.00
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