

Daily MTM Report

Daily summary for 27/11/2006

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			8.11500	8.15000			0.00	0.00
R157 On 15/09/2015 Bond			7.90000	7.94000			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.55500			0.00	0.00
R194 On 28/02/2008 Bond			8.61500	8.65000			0.00	0.00
R201 On 21/12/2014 Bond			7.89500	7.93000			0.00	0.00
R203 On 15/09/2017 Bond			7.78000	7.82000			0.00	0.00
R204 On 21/12/2018 Bond			7.76500	7.80000			0.00	0.00
R206 On 15/01/2014 Bond			7.93000	7.97000			0.00	0.00
R207 On 15/01/2020 Bond			7.69000	7.73000			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			107.30400		107.10000		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call			15763.00000	17022	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put			4763.00000	3982	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			250.08100		249.52500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call			195250.00000	200810	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			255.54600		254.97900		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call			199803.00000	205468	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put			13.00000	8	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.99600		260.41700		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call			199349.00000	205097	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put			179.00000	137	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.54900		272.40100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call			76861.00000	77977	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put			2851.00000	2487	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.66000		8.68300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33500		8.36400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79100		7.85100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.94300		8.97000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.33400		8.36200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.24200		8.26400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16000		8.17400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.11600		8.13000		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		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			8.99200	9.02100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3714.00000	3643	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			9.07400	9.09500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3947.00000	3896	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		58.00000	58	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.99400	9.03100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3898.00000	3815	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		165.00000	172	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.97000	9.00700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4232.00000	4146	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		281.00000	292	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.80700	8.83600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23533.00000	23421	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20269.00000	20230	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.82500	8.85700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7441.00000	6994	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10051.00000	10188	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.74700	8.77700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9391.00000	9057	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18025.00000	18242	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.65000	8.68000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11935.00000	11623	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22350.00000	22590	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.45500	8.48100		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		804.00000	657	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		31780.00000	32703	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.40500	8.42800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2882.00000	2659	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36041.00000	36769	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.34700	8.36900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4692.00000	4449	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40294.00000	40964	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.16900	8.19700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		57.00000	36	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		54104.00000	56038	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.12600	8.15200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		653.00000	547	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57850.00000	59571	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			8.07900	8.10200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1493.00000	1340	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		62209.00000	63689	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.87900	7.88100		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.14400	8.16200		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.53800	8.56000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.38000	8.39200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.64200	8.65400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.86600	8.88100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.64700	8.66000		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.53100	246.06300		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		35917.00000	38788	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11087.00000	9278	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.11500	8.14500		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		10032.00000	10434	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6558.00000	5964	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14328.00000	14862	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4272.00000	3810	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21924.00000	22632	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2085.00000	1798	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16726.00000	17322	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3397.00000	2997	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15510.00000	16075	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3815.00000	3385	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29007.00000	29823	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1098.00000	918	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5796.00000	6040	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10617.00000	9865	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2893.00000	3012	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16085.00000	15209	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1323.00000	1367	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22964.00000	22013	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		527.00000	538	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30696.00000	29711	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		181.00000	181	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38956.00000	37961	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		13.00000	13	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		56241.00000	55245	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		53.00000	52	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47514.00000	46517	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36475.00000	37363	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	461	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.06000	8.09000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20006.00000	20517	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7359.00000	6937	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26413.00000	27033	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4624.00000	4311	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24184.00000	24768	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5431.00000	5083	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25288.00000	25890	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5015.00000	4685	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31120.00000	31805	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3289.00000	3041	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.88300	7.91900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25953.00000	26564	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9249.00000	8816	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		29803.00000	30473	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7422.00000	7046	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		30805.00000	31489	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7011.00000	6649	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		31823.00000	32521	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6617.00000	6269	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36038.00000	36788	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5210.00000	4914	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.89000	7.93000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		16724.00000	17832	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		18975.00000	17081	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		20720.00000	22030	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15486.00000	13793	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32539.00000	34346	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		8833.00000	7636	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40760.00000	42831	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		6135.00000	5202	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		46592.00000	48818	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4755.00000	3978	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		49598.00000	51895	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4175.00000	3469	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		55754.00000	58179	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3199.00000	2621	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		114679.00000	117610	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		257.00000	186	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		52654.00000	55017	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3659.00000	3019	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		62066.00000	64601	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2432.00000	1964	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		78333.00000	81066	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1229.00000	959	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11628.00000	12448	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25214.00000	23030	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5946.00000	6374	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38708.00000	36133	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2666.00000	2850	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		54967.00000	52148	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1035.00000	1098	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		73247.00000	70306	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		94861.00000	97714	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		607.00000	457	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		111388.00000	114310	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		298.00000	216	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		127764.00000	130725	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		144.00000	101	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.85500	7.89500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		55213.00000	57182	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11824.00000	10856	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82582.00000	85019	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4747.00000	4246	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65690.00000	67866	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8372.00000	7612	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68417.00000	70641	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7649.00000	6936	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71183.00000	73453	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		6976.00000	6309	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.76400	7.80500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		65823.00000	67764	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17072.00000	16061	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		75580.00000	77684	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13240.00000	12392	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78103.00000	80246	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12396.00000	11587	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		72033.00000	74628	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2971.00000	2613	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91161.00000	93482	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8796.00000	8164	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.48900	7.52900		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		24687.00000	26632	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		28326.00000	25248	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		42683.00000	45569	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		15450.00000	13313	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		64759.00000	68457	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		7744.00000	6419	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		84326.00000	88507	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4241.00000	3400	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		94509.00000	98870	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3134.00000	2471	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		115221.00000	119835	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1739.00000	1330	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		141006.00000	145827	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		753.00000	551	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		89375.00000	93653	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		3625.00000	2881	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		12651.00000	13728	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48301.00000	44355	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5524.00000	6003	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		74373.00000	69829	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2012.00000	2177	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		105301.00000	100442	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		600.00000	641	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		139623.00000	134641	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		166430.00000	171354	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		328.00000	230	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.44800	7.48800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		103839.00000	107587	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		13555.00000	12287	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		121636.00000	125696	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9226.00000	8270	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		130780.00000	134976	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		7538.00000	6717	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		149394.00000	153819	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4935.00000	4344	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		126191.00000	130321	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		8346.00000	7459	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.41300	7.45300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		114523.00000	118137	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		20505.00000	19115	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		131232.00000	135114	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		15228.00000	14106	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		135507.00000	139451	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		14101.00000	13040	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		139814.00000	143818	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		13043.00000	12043	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		157315.00000	161534	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		9454.00000	8670	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.57400	8.61300		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		3088.00000	3233	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2716.00000	2469	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3373.00000	3530	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2499.00000	2264	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2313.00000	2426	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3449.00000	3171	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3672.00000	3839	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2297.00000	2072	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1305.00000	1372	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4963.00000	4638	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		641.00000	674	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6829.00000	6470	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		264.00000	277	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8993.00000	8614	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		107.00000	110	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11385.00000	10997	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		38.00000	39	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13876.00000	13484	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		12.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16418.00000	16026	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18988.00000	18596	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		26778.00000	26386	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		24170.00000	23778	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		21573.00000	21181	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.39400	8.43600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5681.00000	5837	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3237.00000	3065	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6885.00000	7065	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2501.00000	2354	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6634.00000	6810	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2638.00000	2485	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7141.00000	7326	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2370.00000	2227	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8212.00000	8416	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1895.00000	1771	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.17300	8.21800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7140.00000	7252	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4233.00000	4099	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7787.00000	7908	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3792.00000	3667	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8123.00000	8248	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		3585.00000	3463	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7954.00000	8077	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3688.00000	3564	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8817.00000	8950	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3194.00000	3080	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.86300	7.89800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		17176.00000	18104	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11118.00000	9957	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9705.00000	10280	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18575.00000	17060	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		26904.00000	28185	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6185.00000	5378	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38315.00000	39894	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3197.00000	2688	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		45728.00000	47446	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2095.00000	1723	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		40750.00000	42379	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2783.00000	2323	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		43222.00000	44897	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2417.00000	2003	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		50821.00000	52615	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1562.00000	1266	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		63913.00000	65836	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		763.00000	597	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4964.00000	5256	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		29034.00000	27237	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2220.00000	2339	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		41769.00000	39799	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		857.00000	894	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		56170.00000	54117	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		283.00000	290	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		71648.00000	69566	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		77158.00000	79158	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		364.00000	275	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.80900	7.84400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46465.00000	47839	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9026.00000	8354	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		54919.00000	56435	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6404.00000	5874	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		57114.00000	58663	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5854.00000	5357	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59338.00000	60919	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5342.00000	4877	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		68488.00000	70183	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		3646.00000	3295	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.76400	7.79900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52048.00000	53356	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12960.00000	12266	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		59874.00000	61295	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9972.00000	9393	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		61899.00000	63347	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9317.00000	8764	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		63950.00000	65424	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8696.00000	8170	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72382.00000	73955	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6534.00000	6106	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.75200	7.79300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11544.00000	12711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14681.00000	12857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		21751.00000	23597	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6825.00000	5681	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35192.00000	37608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2616.00000	2041	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		50635.00000	53399	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		811.00000	585	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		57089.00000	59935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		477.00000	332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		53850.00000	56659	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		624.00000	443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		66880.00000	69802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		200.00000	132	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		60344.00000	63220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		360.00000	246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		83191.00000	86166	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		39.00000	23	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5083.00000	5663	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26707.00000	24296	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1800.00000	2017	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		42345.00000	39572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		17.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		100055.00000	97065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		106.00000	117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		79847.00000	76867	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		499.00000	558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		60413.00000	57481	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.70400	7.74500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		55780.00000	58279	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3262.00000	2804	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		67614.00000	70289	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1775.00000	1493	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		70643.00000	73352	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1510.00000	1263	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		73691.00000	76432	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1280.00000	1064	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		86013.00000	88850	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		635.00000	516	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.66200	7.70300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		60828.00000	63154	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6155.00000	5562	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		71794.00000	74288	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3998.00000	3573	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		74611.00000	77141	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3570.00000	3181	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		77453.00000	80017	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3181.00000	2826	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89014.00000	91693	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1963.00000	1723	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.73800	7.77300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		16835.00000	17817	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18620.00000	16884	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28043.00000	29502	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10646.00000	9388	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		41762.00000	43653	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5664.00000	4837	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		57146.00000	59368	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2814.00000	2318	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		63606.00000	65928	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2108.00000	1712	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		60362.00000	62636	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2438.00000	1994	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		73461.00000	75901	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1350.00000	1071	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		66874.00000	69239	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1820.00000	1467	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		90101.00000	92667	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		651.00000	499	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9163.00000	9713	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30624.00000	28456	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4379.00000	4630	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		46025.00000	43558	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1810.00000	1900	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		64166.00000	61537	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		191.00000	193	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		105596.00000	102880	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		639.00000	662	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		84242.00000	81546	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.69400	7.72900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		66607.00000	68539	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		9590.00000	8829	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		77801.00000	79906	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6694.00000	6105	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		80681.00000	82825	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6095.00000	5545	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		83589.00000	85770	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5541.00000	5028	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		95451.00000	97765	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3724.00000	3345	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.65700	7.69300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73474.00000	75380	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		14470.00000	13633	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		83908.00000	85961	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10987.00000	10297	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		86590.00000	88677	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10231.00000	9576	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89297.00000	91418	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9518.00000	8896	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		100355.00000	102599	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7059.00000	6560	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.89500	7.93600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		11607.00000	12619	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		8296.00000	7180	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		5823.00000	6400	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		15524.00000	13973	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		19889.00000	21347	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3779.00000	3108	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.84100	7.88200		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		18055.00000	19126	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		12104.00000	11098	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		11869.00000	12658	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		18578.00000	17290	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		25789.00000	27137	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7379.00000	6649	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.79600	7.83700		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		16246.00000	17109	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		20547.00000	19386	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		22479.00000	23561	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		14483.00000	13541	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		29891.00000	31186	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9787.00000	9058	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.66200	7.70200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16297.00000	17782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12514.00000	10832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		28672.00000	30850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		5509.00000	4520	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		44018.00000	46721	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		1999.00000	1535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		57502.00000	60456	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		765.00000	551	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		64426.00000	67457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		449.00000	313	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		60956.00000	63952	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		589.00000	417	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		71393.00000	74477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		255.00000	171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78361.00000	81479	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		139.00000	90	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		67907.00000	70967	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		340.00000	232	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7813.00000	8627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		23952.00000	21598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3060.00000	3403	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39678.00000	36853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		952.00000	1059	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58624.00000	55563	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		230.00000	253	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		79549.00000	76405	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95625.00000	98782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		26.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		42.00000	45	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		101621.00000	98457	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.62100	7.66100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		66244.00000	68942	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3293.00000	2844	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		78969.00000	81834	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1831.00000	1551	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		82205.00000	85104	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1569.00000	1321	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		85456.00000	88385	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1339.00000	1122	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		98543.00000	101565	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		687.00000	563	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.58500	7.62600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		70831.00000	73452	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5854.00000	5275	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		82794.00000	85582	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3775.00000	3364	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		85849.00000	88673	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3365.00000	2990	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		88924.00000	91781	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2994.00000	2652	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101371.00000	104341	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1837.00000	1607	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			247.11900	246.57300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39346.00000	42969	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		9616.00000	7779	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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