

Daily MTM Report

Daily summary for 29/11/2006

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			8.17000	8.19000			0.00	0.00
R157 On 15/09/2015 Bond			7.96000	7.98500			0.00	0.00
R186 On 21/12/2026 Bond			7.57000	7.59000			0.00	0.00
R194 On 28/02/2008 Bond			8.74000	8.74000			0.00	0.00
R201 On 21/12/2014 Bond			7.96000	7.98000			0.00	0.00
R203 On 15/09/2017 Bond			7.84500	7.86500			0.00	0.00
R204 On 21/12/2018 Bond			7.82500	7.84500			0.00	0.00
R206 On 15/01/2014 Bond			7.99000	8.01500			0.00	0.00
R207 On 15/01/2020 Bond			7.75000	7.77500			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			106.99800	106.77400		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13352.00000	14762	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		5612.00000	4782	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.26600	249.17900		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		191790.00000	192660	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			254.70700	254.62300		3.89	0.00	118.00
GOVI On 03/05/2007 jGovi	235.00	Call		196244.00000	197083	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		14.00000	13	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			260.14200	260.05400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		195731.00000	196602	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		191.00000	182	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.57100	272.57100		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		78105.00000	78034	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		2395.00000	2324	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.71000	8.71800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39600	8.39700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.83800	7.81400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.98300	8.96600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.39200	8.39400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.28200	8.28700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19100	8.18900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.14600	8.13900		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			8.89300	8.87100		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.03900	9.00200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3667.00000	3756	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		4.00000	3	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.13200	9.10300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3962.00000	4028	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		54.00000	49	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.06400	9.04400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3922.00000	3964	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		157.00000	151	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.01500	8.99300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4196.00000	4244	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		282.00000	272	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.88000	8.87200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23476.00000	23462	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20129.00000	20094	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.88400	8.86500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7253.00000	7345	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9717.00000	9462	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.80800	8.79600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9366.00000	9412	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17652.00000	17478	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.71100	8.70800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		12009.00000	11999	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21911.00000	21844	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.50000	8.51500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		817.00000	744	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		30405.00000	30938	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.44600	8.46500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3022.00000	2870	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34664.00000	35284	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.38700	8.40700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4906.00000	4719	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		38944.00000	39575	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.21800	8.22600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		58.00000	51	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		52079.00000	52633	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.17200	8.18000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		702.00000	664	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		55926.00000	56458	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			8.12100	8.12900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1589.00000	1531	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		60387.00000	60908	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			8.13300	8.13500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.52600	8.52200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.38200	8.37400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.65600	8.64300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.89600	8.88000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.67500	8.66300		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.79000	245.72100		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		33045.00000	33360	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11635.00000	11260	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16500	8.18500		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		9054.00000	9359	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6904.00000	6548	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5049.00000	5247	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11195.00000	10730	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13207.00000	13599	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4476.00000	4205	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20670.00000	21170	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2156.00000	1994	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15550.00000	15981	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3546.00000	3315	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14360.00000	14771	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3991.00000	3740	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27701.00000	28265	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1117.00000	1019	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2402.00000	2509	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16919.00000	16364	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1040.00000	1089	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		24007.00000	23393	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		388.00000	407	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		31882.00000	31238	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		124.00000	129	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		40224.00000	39567	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		8.00000	8	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		57560.00000	56898	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		33.00000	35	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48819.00000	48158	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35148.00000	35753	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		566.00000	509	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.11000	8.13000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19047.00000	19413	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7641.00000	7386	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25350.00000	25785	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4803.00000	4617	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23152.00000	23565	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5641.00000	5434	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		24240.00000	24664	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5209.00000	5013	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		30005.00000	30480	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3415.00000	3269	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.92900	7.95900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		25066.00000	25610	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9523.00000	9197	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28866.00000	29456	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7645.00000	7365	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29857.00000	30458	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		7223.00000	6954	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30864.00000	31475	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6818.00000	6560	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		35037.00000	35690	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5369.00000	5152	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.95000	7.97000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		18577.00000	19241	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16337.00000	15505	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14788.00000	15350	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		20033.00000	19100	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		29984.00000	30897	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9272.00000	8689	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		38034.00000	39079	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		6403.00000	5952	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		43781.00000	44903	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4939.00000	4565	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		46753.00000	47910	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4324.00000	3986	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		52853.00000	54074	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3293.00000	3017	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		111670.00000	113134	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		243.00000	211	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		49779.00000	50969	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3778.00000	3472	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		59125.00000	60400	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2486.00000	2264	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		75340.00000	76710	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1230.00000	1105	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10033.00000	10450	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26614.00000	25534	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4901.00000	5122	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		40657.00000	39382	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2077.00000	2175	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		57372.00000	55975	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		754.00000	790	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		75960.00000	74500	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		91852.00000	93280	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		592.00000	525	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		108379.00000	109839	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		282.00000	247	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		124758.00000	126236	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		132.00000	114	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.91500	7.93500		8.05	0.00	504.00
R157 On 03/05/2007 Bond Future	8.50	Call		52770.00000	53762	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		12309.00000	11838	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		79845.00000	81067	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4937.00000	4696	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		63106.00000	64200	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8716.00000	8348	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		65803.00000	66921	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7962.00000	7617	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		68540.00000	69680	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7261.00000	6939	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.82100	7.85000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		63277.00000	64687	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17756.00000	17086	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		72895.00000	74416	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13785.00000	13226	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		75387.00000	76934	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12910.00000	12377	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		69072.00000	70900	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		3240.00000	2987	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		88305.00000	89973	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		9170.00000	8757	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54600	7.56600		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		21725.00000	22691	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29984.00000	28455	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		38917.00000	40356	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		16304.00000	15248	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		60491.00000	62337	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		8096.00000	7448	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		79844.00000	81931	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4379.00000	3972	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		89965.00000	92142	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3210.00000	2892	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		110609.00000	112911	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1747.00000	1555	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		136369.00000	138771	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		737.00000	643	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		84859.00000	86994	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		3729.00000	3370	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10638.00000	11173	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		50908.00000	48949	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4381.00000	4622	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		77850.00000	75597	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1484.00000	1569	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		109393.00000	106984	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		405.00000	428	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		144048.00000	141577	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		161792.00000	164243	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		311.00000	267	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.50400	7.52500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		99749.00000	101725	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		14080.00000	13440	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		117373.00000	119508	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9577.00000	9097	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		126449.00000	128653	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		7821.00000	7409	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		144957.00000	147278	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		5113.00000	4817	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		121893.00000	124064	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		8662.00000	8217	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.46600	7.48800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		110841.00000	112840	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		21178.00000	20443	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		127385.00000	129528	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		15736.00000	15144	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		131623.00000	133799	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		14572.00000	14013	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		135896.00000	138104	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		13481.00000	12954	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		153278.00000	155601	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		9773.00000	9361	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.72000	8.72600		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	Call		2967.00000	2976	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2727.00000	2676	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1772.00000	1774	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4043.00000	3985	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2446.00000	2452	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3209.00000	3155	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2700.00000	2707	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2961.00000	2908	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		933.00000	932	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5726.00000	5664	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		420.00000	417	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7744.00000	7681	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		155.00000	153	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10019.00000	9957	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		57.00000	55	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12470.00000	12408	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		18.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14990.00000	14930	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17546.00000	17486	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20120.00000	20060	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		27912.00000	27852	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		25305.00000	25245	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22707.00000	22647	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.55300	8.56900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5034.00000	5089	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3626.00000	3557	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6169.00000	6234	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2822.00000	2762	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5931.00000	5995	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2971.00000	2910	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6412.00000	6479	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2677.00000	2619	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7433.00000	7507	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2152.00000	2102	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.33600	8.36400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6637.00000	6713	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4530.00000	4452	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7261.00000	7342	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4065.00000	3993	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7585.00000	7668	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		3846.00000	3776	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7422.00000	7504	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3955.00000	3883	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8257.00000	8345	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3433.00000	3367	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.93100	7.95200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14978.00000	15557	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12132.00000	11464	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8088.00000	8454	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20171.00000	19289	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24254.00000	25043	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6748.00000	6289	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35373.00000	36336	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3468.00000	3184	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		42678.00000	43721	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2258.00000	2052	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		37767.00000	38759	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		3014.00000	2758	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		40204.00000	41222	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2612.00000	2382	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		47721.00000	48807	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1674.00000	1512	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		60740.00000	61899	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		803.00000	714	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3920.00000	4116	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		31203.00000	30151	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1642.00000	1729	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		44404.00000	43244	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		587.00000	619	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		59112.00000	57896	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		177.00000	186	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		74755.00000	73516	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73956.00000	75157	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		374.00000	328	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.87600	7.89800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		43889.00000	44775	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9598.00000	9203	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		52189.00000	53160	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6821.00000	6512	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		54350.00000	55341	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		6238.00000	5948	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		56543.00000	57553	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5695.00000	5424	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		65585.00000	66663	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		3891.00000	3688	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.82600	7.85000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		49775.00000	50698	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		13594.00000	13150	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		57472.00000	58470	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		10477.00000	10109	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		59467.00000	60483	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9793.00000	9442	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		61490.00000	62523	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		9144.00000	8810	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		69821.00000	70918	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6880.00000	6610	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.82000	7.84000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9642.00000	10174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16193.00000	15274	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		19129.00000	19993	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7617.00000	7030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		32094.00000	33246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2932.00000	2633	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		47313.00000	48645	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		903.00000	785	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		53726.00000	55101	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		528.00000	452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		50506.00000	51861	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		694.00000	598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		63484.00000	64899	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		219.00000	183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		56967.00000	58358	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		398.00000	338	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		79780.00000	81222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		41.00000	33	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3961.00000	4217	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28999.00000	27804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1283.00000	1376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		45243.00000	43885	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8.00000	9	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		103460.00000	102010	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		59.00000	64	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83214.00000	81768	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		319.00000	343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63647.00000	62221	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.77000	7.79200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		52731.00000	54056	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3588.00000	3335	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		64424.00000	65846	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1960.00000	1804	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		67426.00000	68868	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1669.00000	1532	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		70451.00000	71910	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1416.00000	1296	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		82707.00000	84218	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		705.00000	638	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.72500	7.74800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		58089.00000	59383	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6607.00000	6272	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		68912.00000	70300	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		4307.00000	4066	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		71699.00000	73108	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3849.00000	3629	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		74513.00000	75941	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3433.00000	3232	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		85984.00000	87478	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		2124.00000	1988	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.80100	7.82100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		14552.00000	15138	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20050.00000	19091	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		25151.00000	26009	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11467.00000	10780	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		38455.00000	39554	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6069.00000	5624	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		53601.00000	54884	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2982.00000	2720	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		60006.00000	61343	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2220.00000	2013	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		56787.00000	58098	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2576.00000	2342	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		69805.00000	71206	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1405.00000	1262	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		63251.00000	64612	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1910.00000	1726	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86401.00000	87869	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		662.00000	586	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7570.00000	7909	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		32743.00000	31538	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3419.00000	3584	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		48778.00000	47398	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1320.00000	1386	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		67388.00000	65909	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		117.00000	122	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		109234.00000	107695	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		430.00000	451	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87745.00000	86222	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.75500	7.77700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		63445.00000	64687	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		10107.00000	9665	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		74488.00000	75832	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		7061.00000	6721	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		77336.00000	78703	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6429.00000	6112	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		80214.00000	81603	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5845.00000	5550	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		91976.00000	93443	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3929.00000	3712	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.71500	7.73800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		70676.00000	71918	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		15086.00000	14585	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		80974.00000	82307	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		11468.00000	11057	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		83625.00000	84979	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10681.00000	10291	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		86304.00000	87677	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9939.00000	9570	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		97259.00000	98708	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7378.00000	7083	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.95900	7.98400		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		9980.00000	10590	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		9153.00000	8471	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		4734.00000	5081	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		16919.00000	15974	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		17826.00000	18709	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		4200.00000	3790	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.90300	7.93100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		16488.00000	17222	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		13014.00000	12334	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		10637.00000	11180	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		19823.00000	18952	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		23923.00000	24846	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		7990.00000	7498	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.85300	7.88200		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		21074.00000	21845	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Put		15293.00000	14638	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		15077.00000	15694	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	7.75	Put		21593.00000	20784	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		28271.00000	29192	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		10383.00000	9877	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.72500	7.75000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		13878.00000	14791	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13878.00000	12823	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		25548.00000	26894	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		6167.00000	5546	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		40478.00000	42154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2241.00000	1950	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		53807.00000	55642	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		852.00000	719	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		60692.00000	62575	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		497.00000	413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		57239.00000	59100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		654.00000	547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		67636.00000	69552	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		279.00000	228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		74591.00000	76528	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		151.00000	121	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		64160.00000	66061	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		374.00000	308	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6254.00000	6752	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26175.00000	24706	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2260.00000	2470	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42660.00000	40903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		636.00000	703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		62091.00000	60189	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		136.00000	151	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		83238.00000	81286	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		91844.00000	93805	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		27.00000	21	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		22.00000	24	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		105383.00000	103418	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.68200	7.70900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		62804.00000	64618	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3610.00000	3313	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		75394.00000	77320	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		2015.00000	1829	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		78606.00000	80553	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1727.00000	1563	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		81834.00000	83802	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1475.00000	1332	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		94856.00000	96886	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		758.00000	677	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.64400	7.67200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		67702.00000	69485	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		6297.00000	5908	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		79522.00000	81418	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		4075.00000	3799	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		82547.00000	84468	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3636.00000	3384	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		85594.00000	87538	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		3237.00000	3008	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		97954.00000	99973	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1992.00000	1838	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.31600	246.22700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		36358.00000	36844	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		10088.00000	9684	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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