

# Daily MTM Report

Daily summary for 23/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.13500	8.13500			0.00	0.00
R157 On 15/09/2015 Bond			7.92500	7.93500			0.00	0.00
R186 On 21/12/2026 Bond			7.54500	7.55000			0.00	0.00
R194 On 28/02/2008 Bond			8.63500	8.64000			0.00	0.00
R201 On 21/12/2014 Bond			7.91500	7.92500			0.00	0.00
R203 On 15/09/2017 Bond			7.80500	7.81500			0.00	0.00
R204 On 21/12/2018 Bond			7.78500	7.79500			0.00	0.00
R206 On 15/01/2014 Bond			7.95500	0.00000			0.00	0.00
R207 On 15/01/2020 Bond			7.71500	7.72500			0.00	0.00

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

## Derivatives

CRD1 On 01/02/2007 Index Future			107.14000	107.09900		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		15876.00000	16098	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		4886.00000	4698	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi			249.64500	249.53500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		195350.00000	196450	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			255.10300	254.99300		3.89	0.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		199944.00000	201043	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			260.54300	260.42900		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		199475.00000	200604	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		185.00000	174	3.89	0.00	0.00
ILBI On 01/02/2007 Index Future			272.28700	272.26600		0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Call		75806.00000	75915	0.00	0.00	0.00
ILBI On 01/02/2007 Index Future	265.00	Put		3146.00000	3045	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.67900	8.68600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.36400	8.37300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84100	7.85100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.96800	8.96900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36200	8.36200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.25700	8.28100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16900	8.21200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.12600	8.18900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JBAR On 21/12/2005 jBar			8.86700	8.86700		0.00	0.00	0.00
JFRA On 01/02/2007 jFra			9.02600	9.01900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3709.00000	3726	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		6.00000	5	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.08400	9.08800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3932.00000	3922	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		61.00000	61	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.02600	9.02300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3883.00000	3889	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		170.00000	168	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00100	9.00000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4219.00000	4220	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		287.00000	285	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.82800	8.82000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		23563.00000	23548	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20338.00000	20304	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.84900	8.85100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		7516.00000	7438	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10236.00000	10194	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.76700	8.77300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		9442.00000	9359	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18150.00000	18177	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.67000	8.67900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		11992.00000	11895	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22426.00000	22494	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.47000	8.47600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		835.00000	792	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		32016.00000	32219	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.41700	8.42200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		2895.00000	2836	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		36299.00000	36449	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.35900	8.36400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		4699.00000	4636	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		40507.00000	40652	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.19100	8.20400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		68.00000	57	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		53654.00000	54524	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.14500	8.16200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		705.00000	642	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		57236.00000	58329	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			8.09500	8.11800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		1600.00000	1468	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		61241.00000	62677	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.88400	7.88500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.17500	8.18300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.58200	8.59400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.40300	8.41000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.66400	8.66800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.88900	8.89200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.66400	8.66500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			246.16000	246.07200		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		36253.00000	36719	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		11333.00000	10919	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			8.13500	8.13500		4.15	0.00	67.00
R153 On 01/02/2007 Bond Future	8.25	Call		10338.00000	10281	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6532.00000	6474	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14664.00000	14611	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		4276.00000	4223	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22278.00000	22238	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2107.00000	2067	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17070.00000	17021	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		3410.00000	3360	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15850.00000	15799	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3824.00000	3773	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29363.00000	29334	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1121.00000	1093	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6044.00000	5989	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10533.00000	10478	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3067.00000	3022	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15928.00000	15883	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1431.00000	1400	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		22741.00000	22710	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		584.00000	566	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		30421.00000	30403	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		207.00000	198	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		38650.00000	38641	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		16.00000	15	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		55912.00000	55911	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		63.00000	60	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		47192.00000	47189	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36826.00000	36807	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		587.00000	568	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.08000	8.08000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		20285.00000	20248	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7326.00000	7290	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		26711.00000	26680	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		4611.00000	4580	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		24476.00000	24443	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		5413.00000	5380	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		25583.00000	25551	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5000.00000	4968	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		31427.00000	31400	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3284.00000	3258	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			7.89600	7.89900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		26399.00000	26428	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		9115.00000	9057	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		30274.00000	30310	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		7313.00000	7261	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		31283.00000	31319	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		6908.00000	6857	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		32306.00000	32344	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		6519.00000	6471	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		36540.00000	36585	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		5132.00000	5089	4.15	0.00	0.00
R157 On 01/02/2007 Bond Future			7.92000	7.93000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		16980.00000	17220	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		19232.00000	18721	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		20977.00000	21266	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15743.00000	15282	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		32770.00000	33183	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9064.00000	8727	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		40963.00000	41445	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		6338.00000	6070	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		46773.00000	47297	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4937.00000	4710	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		49769.00000	50312	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		4346.00000	4139	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		55902.00000	56481	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		3348.00000	3176	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		114706.00000	115432	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		285.00000	261	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		52813.00000	53374	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		3818.00000	3629	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		62194.00000	62802	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2560.00000	2418	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		78417.00000	79083	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1313.00000	1229	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11869.00000	12041	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25455.00000	24877	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6141.00000	6223	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		38903.00000	38235	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2797.00000	2827	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		55098.00000	54378	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1108.00000	1115	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		73320.00000	72577	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		94913.00000	95614	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		659.00000	610	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		111419.00000	112142	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		329.00000	301	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		127782.00000	128517	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		161.00000	146	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			7.88500	7.89500		8.05	0.00	512.00
R157 On 03/05/2007 Bond Future	8.50	Call		55360.00000	55828	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		11971.00000	11706	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		82677.00000	83269	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		4842.00000	4700	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		65817.00000	66339	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		8499.00000	8288	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		68539.00000	69074	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		7770.00000	7572	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		71299.00000	71846	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		7092.00000	6906	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.78600	7.79800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		66309.00000	66866	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		17054.00000	16749	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		76078.00000	76684	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		13235.00000	12978	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		78605.00000	79222	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		12394.00000	12148	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		72525.00000	73279	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		2960.00000	2850	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		91672.00000	92343	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		8803.00000	8610	8.05	0.00	0.00
R186 On 01/02/2007 Bond Future			7.51800	7.52300		13.10	0.00	2.00
R186 On 01/02/2007 Bond Future	7.50	Call		25436.00000	25557	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		28323.00000	27817	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		43541.00000	43785	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		15556.00000	15172	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		65642.00000	66010	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		7875.00000	7617	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		85192.00000	85644	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		4356.00000	4181	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		95364.00000	95849	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		3237.00000	3095	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		116051.00000	116585	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		1817.00000	1724	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		141805.00000	142383	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		800.00000	751	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		90235.00000	90705	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		3734.00000	3577	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		13220.00000	13249	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48118.00000	47520	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5885.00000	5871	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		73982.00000	73341	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2198.00000	2178	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		104735.00000	104088	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		676.00000	663	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		138947.00000	138308	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		167208.00000	167809	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		355.00000	329	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.47600	7.48200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		104643.00000	105144	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		13608.00000	13359	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		122444.00000	123002	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		9283.00000	9090	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		131587.00000	132171	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		7594.00000	7426	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		150195.00000	150822	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		4985.00000	4862	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		126999.00000	127570	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		8403.00000	8223	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.44100	7.44700		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		115273.00000	115763	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		20506.00000	20247	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		131995.00000	132532	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		15242.00000	15029	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		136272.00000	136820	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		14117.00000	13915	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		140582.00000	141140	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		13062.00000	12871	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		158088.00000	158684	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		9478.00000	9326	13.10	0.00	0.00
R194 On 01/02/2007 Bond Future			8.59400	8.59500		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		3224.00000	3209	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2672.00000	2646	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3515.00000	3500	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		2460.00000	2435	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2433.00000	2418	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3389.00000	3363	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3818.00000	3804	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2262.00000	2237	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1395.00000	1381	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4872.00000	4848	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		699.00000	688	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6707.00000	6686	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		296.00000	289	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8844.00000	8827	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		123.00000	119	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11221.00000	11207	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		45.00000	43	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13702.00000	13690	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		15.00000	14	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16240.00000	16229	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18808.00000	18797	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		26597.00000	26587	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		23990.00000	23979	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		21393.00000	21382	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.39800	8.41400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5809.00000	5871	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3193.00000	3130	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		7024.00000	7094	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2468.00000	2414	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6771.00000	6840	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		2602.00000	2546	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7281.00000	7354	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2338.00000	2286	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8359.00000	8439	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		1870.00000	1825	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.16500	8.19600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		7232.00000	7322	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4205.00000	4125	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7883.00000	7978	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		3767.00000	3692	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		8220.00000	8318	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		3561.00000	3489	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		8051.00000	8147	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		3663.00000	3590	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8917.00000	9020	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3173.00000	3106	1.60	0.00	0.00
R201 On 01/02/2007 Bond Future			7.88200	7.89100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		17614.00000	17829	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11139.00000	10816	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		10066.00000	10193	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18519.00000	18108	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		27379.00000	27685	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6243.00000	6012	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		38795.00000	39181	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		3260.00000	3110	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		46201.00000	46627	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		2151.00000	2039	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		41228.00000	41629	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		2844.00000	2708	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		43698.00000	44112	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		2476.00000	2353	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		51289.00000	51736	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1612.00000	1522	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		64366.00000	64851	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		799.00000	746	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5225.00000	5284	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		28879.00000	28401	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2382.00000	2402	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		41514.00000	40997	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		942.00000	946	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		55837.00000	55304	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		320.00000	319	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		71268.00000	70730	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		77599.00000	78106	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		387.00000	358	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.82600	7.83700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		46889.00000	47315	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		9040.00000	8824	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		55349.00000	55821	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		6425.00000	6254	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		57545.00000	58027	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		5876.00000	5715	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		59770.00000	60262	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		5366.00000	5215	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		68921.00000	69449	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		3671.00000	3556	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.78000	7.79300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		52392.00000	52881	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		12961.00000	12707	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		60225.00000	60756	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		9981.00000	9769	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		62252.00000	62793	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		9327.00000	9125	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		64304.00000	64854	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		8707.00000	8515	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		72740.00000	73326	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		6549.00000	6392	8.20	0.00	0.00
R203 On 01/02/2007 Bond Future			7.77700	7.78600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11972.00000	12192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14599.00000	14163	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		22267.00000	22637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		6831.00000	6545	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		35735.00000	36239	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		2649.00000	2497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		51169.00000	51762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		836.00000	772	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		57618.00000	58232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		496.00000	454	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		54382.00000	54986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		646.00000	595	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		67401.00000	68036	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		212.00000	191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		60870.00000	61492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		377.00000	343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		83705.00000	84355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		43.00000	37	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5372.00000	5473	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26486.00000	25931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1952.00000	1985	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41988.00000	41365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		21.00000	21	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		99549.00000	98893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		124.00000	124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		79355.00000	78699	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		560.00000	567	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		59964.00000	59315	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.72700	7.73800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		56283.00000	56943	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		3261.00000	3128	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		68123.00000	68833	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		1780.00000	1697	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		71152.00000	71872	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		1516.00000	1443	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		74201.00000	74929	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		1286.00000	1222	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		86523.00000	87279	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		641.00000	605	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.68500	7.69700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		61244.00000	61917	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		6145.00000	5964	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		72219.00000	72942	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		3996.00000	3866	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		75037.00000	75771	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		3570.00000	3450	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		77880.00000	78624	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		3182.00000	3073	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		89444.00000	90223	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		1966.00000	1892	7.05	0.00	0.00
R204 On 01/02/2007 Bond Future			7.75700	7.76700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17320.00000	17581	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18640.00000	18125	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		28590.00000	28986	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10728.00000	10348	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		42324.00000	42844	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5761.00000	5505	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		57692.00000	58311	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		2895.00000	2738	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		64144.00000	64792	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		2181.00000	2053	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		60904.00000	61538	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		2515.00000	2373	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		73985.00000	74670	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1408.00000	1317	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		67407.00000	68069	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		1888.00000	1774	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		90605.00000	91330	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		689.00000	638	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9545.00000	9688	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30541.00000	29908	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4638.00000	4700	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		45819.00000	45105	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1959.00000	1979	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		63849.00000	63093	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		219.00000	218	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		105159.00000	104382	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		710.00000	714	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83848.00000	83075	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.71200	7.72300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		67109.00000	67709	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		9631.00000	9385	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		78305.00000	78960	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		6737.00000	6546	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		81185.00000	81852	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		6138.00000	5958	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		84092.00000	84771	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		5583.00000	5416	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		95950.00000	96671	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		3762.00000	3638	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.67400	7.68600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		73995.00000	74627	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		14458.00000	14177	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		84440.00000	85122	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		10986.00000	10754	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		87123.00000	87817	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		10232.00000	10012	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		89833.00000	90537	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		9521.00000	9312	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		100897.00000	101642	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		7068.00000	6899	11.05	0.00	0.00
R206 On 01/02/2007 Bond Future			7.92000	7.90600		5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Call		12634.00000	12146	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.00	Put		7767.00000	8005	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Call		6526.00000	6188	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	7.75	Put		14671.00000	15060	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Call		21178.00000	20570	5.80	0.00	0.00
R206 On 01/02/2007 Bond Future	8.25	Put		3511.00000	3630	5.80	0.00	0.00
R206 On 03/05/2007 Bond Future			7.86400	7.85100		5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Call		12660.00000	12317	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	7.75	Put		17799.00000	18115	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Call		19055.00000	18625	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.00	Put		11534.00000	11763	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Call		26974.00000	26468	5.63	0.00	0.00
R206 On 03/05/2007 Bond Future	8.25	Put		6994.00000	7147	5.63	0.00	0.00
R206 On 02/08/2007 Bond Future			7.81700	7.80500		5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Call		17075.00000	16752	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	7.75	Put		19796.00000	20066	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.00	Call		23474.00000	23089	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		13899.00000	14107	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Call		31038.00000	30597	5.59	0.00	0.00
R206 On 02/08/2007 Bond Future	8.25	Put		9355.00000	9507	5.59	0.00	0.00
R207 On 01/02/2007 Bond Future			7.68700	7.69600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16763.00000	17059	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12507.00000	12090	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		29192.00000	29647	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		5555.00000	5298	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		44538.00000	45123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		2045.00000	1917	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		58007.00000	58657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		795.00000	733	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		64923.00000	65594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		471.00000	431	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		61456.00000	62118	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		615.00000	564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		71883.00000	72569	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		270.00000	244	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78846.00000	79542	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		149.00000	134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		68400.00000	69079	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		358.00000	326	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		8163.00000	8314	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		23828.00000	23266	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3269.00000	3326	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39413.00000	38757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1048.00000	1062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58245.00000	57548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		263.00000	264	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		79108.00000	78397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		96102.00000	96811	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		29.00000	25	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		50.00000	50	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		101155.00000	100443	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.64400	7.65500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		66728.00000	67460	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		3306.00000	3173	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		79454.00000	80233	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		1845.00000	1761	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		82689.00000	83479	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		1582.00000	1507	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		85940.00000	86738	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		1352.00000	1286	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		99023.00000	99850	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		697.00000	659	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.60800	7.62000		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		71291.00000	72050	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		5846.00000	5670	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		83261.00000	84071	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		3775.00000	3648	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		86318.00000	87138	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		3367.00000	3251	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		89393.00000	90223	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		2996.00000	2891	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		101843.00000	102708	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		1841.00000	1770	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			246.69000	246.58300		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		39680.00000	40317	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		9850.00000	9417	0.00	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,848.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>1,848.00</b>
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