



Daily MTM Report

Daily summary for 11/08/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.47000	8.44000			0.00	0.00
R157 On 15/09/2015 Bond			8.62000	8.59500			0.00	0.00
R186 On 21/12/2026 Bond			8.40500	8.37000			0.00	0.00
R194 On 28/02/2008 Bond			8.54000	8.49500			0.00	0.00
R201 On 21/12/2014 Bond			8.62500	8.60000			0.00	0.00
R203 On 15/09/2017 Bond			8.60500	8.58000			0.00	0.00
R204 On 21/12/2018 Bond			8.60000	8.57000			0.00	0.00
R207 On 15/01/2020 Bond			8.58200	8.54900			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			237.03600	237.36800		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		74745.00000	71583	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1065.00000	1223	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.96200	242.28800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		123526.00000	120343	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		646.00000	723	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.85200	8.81600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.88600	8.84800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.72700	8.68600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.43300	8.41200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.97500	8.93900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.83500	8.79600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.85700	8.81600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.84100	8.79900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.07900	8.07900		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.44700	8.44400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3540.00000	3546	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		14.00000	13	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.79500	8.78300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3259.00000	3284	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		129.00000	125	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.98200	8.95500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3754.00000	3810	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		206.00000	196	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.09200	9.04500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4054.00000	4150	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		287.00000	268	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.15000	9.08500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4534.00000	4675	0.39	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 01/11/2007 jFra	7.50	Put		379.00000	351	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.16600	9.09800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26354.00000	26417	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22437.00000	22334	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.99500	8.95100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32095.00000	32790	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1041.00000	944	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.05300	9.01000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70329.00000	71971	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8.00000	5	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.89000	8.84900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		105102.00000	107604	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.34500	7.34800		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.63300	7.64300		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.97200	7.98700		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.76600	7.77400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99100	7.99700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.22400	8.22700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02500	8.02600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.58000	8.55000		4.50	20.00	418.00
R153 On 02/11/2006 Bond Future	8.55	Call		10125.00000	9547	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10125.00000	10590	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8337.00000	7818	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11823.00000	12349	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		9205.00000	8657	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10947.00000	11442	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		14247.00000	13559	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7314.00000	7669	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5348.00000	4953	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15849.00000	16497	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		2686.00000	2439	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22031.00000	22827	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1129.00000	999	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29404.00000	30318	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		370.00000	317	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		37663.00000	38653	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		125.00000	105	3.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	7.25	Put		46524.00000	47546	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		37.00000	30	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55630.00000	56666	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9.00000	7	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		64887.00000	65929	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		74256.00000	75299	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		20252.00000	19450	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4727.00000	4969	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		27026.00000	26140	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2992.00000	3150	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.50700	8.47400		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14999.00000	14423	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15786.00000	16290	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16873.00000	16260	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14387.00000	14854	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20927.00000	20245	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11931.00000	12329	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11585.00000	11087	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18953.00000	19535	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15920.00000	15325	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15069.00000	15554	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26447.00000	25688	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9380.00000	9702	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7936.00000	7540	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23600.00000	24284	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5080.00000	4785	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29116.00000	29901	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2957.00000	2756	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		35442.00000	36320	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1811.00000	1674	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		42823.00000	43766	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1057.00000	969	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		50675.00000	51667	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		309.00000	278	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		67380.00000	68429	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		587.00000	533	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		58891.00000	59917	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32443.00000	31620	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7379.00000	7636	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.65000	8.62000		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.60	Call		19999.00000	18809	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		21458.00000	22452	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		18135.00000	17009	8.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.55	Put		23252.00000	24310	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		26151.00000	24780	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16721.00000	17535	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		16370.00000	15309	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		25157.00000	26280	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		37969.00000	36340	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10665.00000	11220	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		9116.00000	8382	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		36469.00000	37920	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4353.00000	3917	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50630.00000	52379	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1715.00000	1502	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		67281.00000	69252	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		661.00000	565	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		85888.00000	87976	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		221.00000	184	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		105492.00000	107639	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		16.00000	12	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		146550.00000	148731	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		64.00000	52	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		125767.00000	127939	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		51466.00000	49641	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6622.00000	6982	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		66070.00000	64109	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4014.00000	4237	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		81336.00000	79285	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2389.00000	2522	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		14715.00000	13719	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		27187.00000	28376	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.65100	8.62500		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		30655.00000	29644	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		32437.00000	33274	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		28953.00000	27975	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		34306.00000	35178	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36106.00000	34997	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27249.00000	27988	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		32415.00000	31371	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30637.00000	31442	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		27308.00000	26364	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		36248.00000	37153	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48138.00000	46880	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21811.00000	22401	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		19045.00000	18281	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		46115.00000	47201	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		12411.00000	11831	7.89	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	8.00	Put		57954.00000	59223	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7412.00000	7005	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		71774.00000	73217	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4558.00000	4278	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88096.00000	89666	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2661.00000	2480	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105739.00000	107407	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1472.00000	1360	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124460.00000	126198	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		60257.00000	58873	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16779.00000	17244	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		73153.00000	71666	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12839.00000	13201	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		86673.00000	85102	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9829.00000	10107	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.41000	8.37400		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		27394.00000	25364	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		35696.00000	37674	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		39264.00000	36782	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		25327.00000	26853	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		24773.00000	22862	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		38735.00000	40832	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		22247.00000	20458	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		41911.00000	44129	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		13676.00000	12372	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		56556.00000	59258	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		6479.00000	5716	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		79336.00000	82581	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2501.00000	2138	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		106445.00000	110089	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		739.00000	607	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		136925.00000	140801	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		216.00000	172	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		169852.00000	173815	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		53.00000	40	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		204399.00000	208394	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		56908.00000	53947	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16047.00000	17093	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		76752.00000	73428	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9901.00000	10584	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		11.00000	8	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		240384.00000	244389	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.40900	8.37300		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		46510.00000	44420	14.96	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	8.30	Put		54652.00000	56546	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		58560.00000	56191	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44595.00000	46210	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		43691.00000	41674	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57458.00000	59425	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		40948.00000	39006	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		60381.00000	62422	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		30861.00000	29225	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		73363.00000	75711	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		20417.00000	19168	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		92701.00000	95436	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		12447.00000	11564	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		115603.00000	118704	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6840.00000	6274	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		142006.00000	145425	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3893.00000	3536	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		172259.00000	175886	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2078.00000	1868	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		204884.00000	208657	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1036.00000	921	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		239576.00000	243445	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		75162.00000	72481	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34426.00000	35729	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		93034.00000	90087	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		26450.00000	27487	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.61700	8.56300		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3605.00000	3262	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3765.00000	4089	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3294.00000	2970	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4072.00000	4414	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3932.00000	3572	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3475.00000	3782	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1913.00000	1683	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5788.00000	6224	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		991.00000	847	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		7975.00000	8497	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		438.00000	361	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		10545.00000	11134	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		158.00000	125	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13401.00000	14034	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		58.00000	44	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16451.00000	17103	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		19.00000	14	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		19575.00000	20236	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	6.75	Call		5.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		22739.00000	23404	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		32348.00000	33014	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		29129.00000	29796	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		25926.00000	26592	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.68000	8.61900		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5228.00000	4905	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4916.00000	5207	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4393.00000	4101	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5590.00000	5911	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5521.00000	5189	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4708.00000	4989	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5823.00000	5481	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4507.00000	4779	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3196.00000	2955	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6914.00000	7286	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2186.00000	1997	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8435.00000	8859	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1419.00000	1280	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10208.00000	10682	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		857.00000	761	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12196.00000	12712	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		538.00000	472	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14436.00000	14983	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		324.00000	281	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16791.00000	17360	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		187.00000	160	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19232.00000	19818	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		28.00000	23	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		26865.00000	27473	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		55.00000	45	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24285.00000	24889	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		103.00000	87	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21736.00000	22333	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.64200	8.63000		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		17145.00000	16689	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15990.00000	16227	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		15607.00000	15171	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		17343.00000	17600	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		14146.00000	13730	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		18783.00000	19061	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.75	Call		20440.00000	19946	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13534.00000	13733	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		12762.00000	12368	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		20312.00000	20612	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		29713.00000	29141	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8616.00000	8737	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		7106.00000	6825	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		29381.00000	29794	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3404.00000	3231	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		40679.00000	41199	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1345.00000	1257	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53901.00000	54506	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		521.00000	480	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68643.00000	69295	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		176.00000	159	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84158.00000	84834	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		51.00000	46	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100191.00000	100879	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		13.00000	11	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		116615.00000	117307	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		40367.00000	39742	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5336.00000	5404	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.65100	8.62500		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		25553.00000	24744	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26969.00000	27628	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		24050.00000	23267	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28304.00000	28990	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30317.00000	29432	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23278.00000	23862	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		27099.00000	26264	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25686.00000	26321	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		22592.00000	21836	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29695.00000	30408	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39060.00000	38060	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18130.00000	18600	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		16008.00000	15390	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37509.00000	38361	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10641.00000	10164	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		46804.00000	47796	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6570.00000	6227	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		57660.00000	58787	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4163.00000	3921	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		70454.00000	71681	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2518.00000	2356	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84288.00000	85595	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Call		1451.00000	1348	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		98984.00000	100350	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		795.00000	733	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114380.00000	115788	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		48591.00000	47495	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14018.00000	14391	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.61900	8.59400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		13703.00000	12764	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		13292.00000	14065	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		12062.00000	11192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		15085.00000	15928	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		10552.00000	9752	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		17026.00000	17939	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		15475.00000	14467	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		11644.00000	12349	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		19400.00000	18259	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8779.00000	9351	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4892.00000	4421	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		28868.00000	30109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1889.00000	1662	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		43781.00000	45266	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		595.00000	508	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60831.00000	62456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		150.00000	124	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		79169.00000	80855	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		30.00000	24	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		98282.00000	99988	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		5.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		117952.00000	119663	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		158777.00000	160489	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		138119.00000	139831	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.62900	8.60300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		19549.00000	18614	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		19752.00000	20571	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16418.00000	15579	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		23409.00000	24325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		21242.00000	20260	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		18074.00000	18846	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		24879.00000	23802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		15015.00000	15692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		17941.00000	17054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		21530.00000	22397	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 01/02/2007 Bond Future	9.00	Call		35338.00000	34047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		9001.00000	9464	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10070.00000	9467	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		34309.00000	35460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5696.00000	5298	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		47584.00000	48941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2948.00000	2711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		62900.00000	64417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1387.00000	1259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		79826.00000	81452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		590.00000	528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		97950.00000	99643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		23.00000	20	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156876.00000	158627	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		77.00000	67	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		136633.00000	138377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		225.00000	198	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116954.00000	118682	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.61200	8.58100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		21047.00000	19780	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19675.00000	20645	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		19153.00000	17950	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		21396.00000	22431	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		17353.00000	16217	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		23231.00000	24331	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		23032.00000	21702	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		18064.00000	18970	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		27264.00000	25814	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15156.00000	15943	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		39192.00000	37484	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9552.00000	10082	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9822.00000	9025	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		34151.00000	35591	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4780.00000	4298	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		48042.00000	49797	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1923.00000	1683	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		64613.00000	66609	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		748.00000	638	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		83374.00000	85501	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		252.00000	209	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		103339.00000	105533	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		73.00000	59	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		124160.00000	126383	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4.00000	3	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	6.50	Put		167776.00000	170012	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		18.00000	14	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		145662.00000	147894	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.61800	8.58700		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		33243.00000	32009	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		32316.00000	33291	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		31318.00000	30123	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33964.00000	34979	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		29446.00000	28292	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		35685.00000	36740	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		35220.00000	33948	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30737.00000	31674	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		39323.00000	37976	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		27781.00000	28644	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		50358.00000	48841	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21477.00000	22170	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20948.00000	20003	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		45421.00000	46685	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13994.00000	13263	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		57167.00000	58646	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8650.00000	8124	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		71005.00000	72689	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5467.00000	5098	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		87498.00000	89339	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3289.00000	3043	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		105506.00000	107469	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1879.00000	1723	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		124804.00000	126858	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		519.00000	467	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		166494.00000	168652	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1016.00000	924	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		145189.00000	147306	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.59100	8.55700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		8557.00000	7338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		9066.00000	10312	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		5479.00000	4579	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		13297.00000	14862	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		12541.00000	11003	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5820.00000	6747	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17371.00000	15546	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3500.00000	4140	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		10437.00000	9057	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7321.00000	8406	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6905.00000	5848	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.50	Put		11058.00000	12466	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1809.00000	1424	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24491.00000	26571	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		285.00000	205	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42017.00000	44402	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		25.00000	16	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		61345.00000	63801	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		81464.00000	83928	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		102177.00000	104642	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		123482.00000	125947	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		145397.00000	147862	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		32121.00000	29833	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		716.00000	893	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.59500	8.56100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		20944.00000	19671	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21736.00000	22903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		17646.00000	16504	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		25677.00000	26976	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		19251.00000	18044	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23653.00000	24886	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		24589.00000	23186	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18220.00000	19257	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		28572.00000	27042	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		15119.00000	16029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		22724.00000	21385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		19925.00000	21027	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12100.00000	11216	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34850.00000	36406	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7039.00000	6444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		48645.00000	50491	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3762.00000	3397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		64748.00000	66824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1834.00000	1631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		82742.00000	84980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		811.00000	709	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102197.00000	104537	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		323.00000	278	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122764.00000	125159	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		115.00000	97	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		144203.00000	146626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39885.00000	38068	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	9.00	Put		9055.00000	9678	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		37.00000	30	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166384.00000	168818	8.55	0.00	0.00
Total for Derivatives:							20.00	1,784.00

Grand Total: 20.00 1,784.00