



Daily MTM Report

Daily summary for 14/08/2006

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			8.55000	8.47000			0.00	0.00
R157 On 15/09/2015 Bond			8.70000	8.62000			0.00	0.00
R186 On 21/12/2026 Bond			8.49000	8.40500			0.00	0.00
R194 On 28/02/2008 Bond			8.62500	8.54000			0.00	0.00
R201 On 21/12/2014 Bond			8.70000	8.62500			0.00	0.00
R203 On 15/09/2017 Bond			8.68500	8.60500			0.00	0.00
R204 On 21/12/2018 Bond			8.68000	8.60000			0.00	0.00
R207 On 15/01/2020 Bond			8.66300	8.58200			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			236.15500	237.03600		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		71583.00000	63286	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1223.00000	1736	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.08400	241.96200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		120343.00000	111810	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		723.00000	970	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.90300	8.85200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.93700	8.88600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76600	8.72700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.44000	8.43300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.03200	8.97500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88600	8.83500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.90700	8.85700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.88800	8.84100		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			8.48700	8.44700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3546.00000	3640	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		13.00000	10	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.81100	8.79500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3284.00000	3315	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		125.00000	117	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.99500	8.98200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3810.00000	3834	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		196.00000	189	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.08300	9.09200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4150.00000	4127	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		268.00000	268	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17200	9.15000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4675.00000	4720	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		351.00000	338	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19400	9.16600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26417.00000	26386	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22334.00000	22233	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.02400	8.99500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32790.00000	33201	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		944.00000	834	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.11500	9.05300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		71971.00000	74356	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		5.00000	3	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.94700	8.89000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		107604.00000	111067	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			7.34000	7.34500		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.62400	7.63300		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.95900	7.97200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.75900	7.76600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.98100	7.99100		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.21200	8.22400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.01600	8.02500		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.66500	8.58000		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.55	Call		9547.00000	7996	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10590.00000	11989	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		7818.00000	6440	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12349.00000	13920	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8657.00000	7192	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11442.00000	12926	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13559.00000	11684	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7669.00000	8744	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4953.00000	3926	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16497.00000	18420	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		2439.00000	1818	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22827.00000	25156	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		999.00000	689	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30318.00000	32958	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		317.00000	198	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38653.00000	41484	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		105.00000	60	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		47546.00000	50452	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		30.00000	16	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		56666.00000	59602	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		7.00000	3	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		65929.00000	68875	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		75299.00000	78248	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		19450.00000	17236	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4969.00000	5705	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26140.00000	23670	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3150.00000	3630	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.59700	8.50700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15325.00000	13754	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15554.00000	16923	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14423.00000	12904	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16290.00000	17711	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16260.00000	14638	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14854.00000	16173	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20245.00000	18430	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12329.00000	13454	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11087.00000	9783	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		19535.00000	21172	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25688.00000	23660	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9702.00000	10613	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7540.00000	6515	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24284.00000	26199	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4785.00000	4032	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29901.00000	32088	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2756.00000	2251	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36320.00000	38756	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1674.00000	1336	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		43766.00000	46368	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		969.00000	754	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		51667.00000	54392	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		278.00000	205	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		68429.00000	71296	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		533.00000	404	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		59917.00000	62728	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31620.00000	29410	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7636.00000	8366	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.73000	8.65000		8.40	5.00	14.00
R157 On 02/11/2006 Bond Future	8.60	Call		18809.00000	15789	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		22452.00000	25233	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		17009.00000	14163	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		24310.00000	27264	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		24780.00000	21261	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		17535.00000	19817	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		15309.00000	12638	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		26280.00000	29410	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		36340.00000	32101	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11220.00000	12782	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8382.00000	6587	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		37920.00000	41925	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3917.00000	2889	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		52379.00000	57151	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1502.00000	1023	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69252.00000	74573	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		565.00000	358	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		87976.00000	93570	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		184.00000	108	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		107639.00000	113363	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		12.00000	6	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		148731.00000	154525	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		52.00000	28	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		127939.00000	133716	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		49641.00000	44851	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6982.00000	7992	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		64109.00000	58932	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4237.00000	4861	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		79285.00000	73854	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2522.00000	2892	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13719.00000	11226	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		28376.00000	31683	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.73700	8.65100		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31371.00000	28080	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		31442.00000	34242	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		29644.00000	26464	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		33274.00000	36185	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		27975.00000	24907	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		35178.00000	38200	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		34997.00000	31487	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27988.00000	30570	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26364.00000	23408	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		37153.00000	40287	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		46880.00000	42862	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		22401.00000	24475	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		18281.00000	15920	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		47201.00000	50931	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11831.00000	10065	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		59223.00000	63547	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7005.00000	5791	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		73217.00000	78093	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4278.00000	3457	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		89666.00000	94935	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2480.00000	1955	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		107407.00000	112973	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1360.00000	1045	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126198.00000	131973	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		58873.00000	54426	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		17244.00000	18888	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		71666.00000	66861	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13201.00000	14487	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		85102.00000	80008	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10107.00000	11104	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.49700	8.41000		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		36782.00000	31039	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26853.00000	30710	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		25364.00000	20738	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37674.00000	42649	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		22862.00000	18526	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		40832.00000	46097	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		20458.00000	16417	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		44129.00000	49688	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		12372.00000	9495	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		59258.00000	65982	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		5716.00000	4097	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		82581.00000	90563	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2138.00000	1406	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		110089.00000	118957	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		607.00000	357	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		140801.00000	150151	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		172.00000	92	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		173815.00000	183336	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		40.00000	19	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		208394.00000	217974	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		53947.00000	46996	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17093.00000	19743	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		73428.00000	65553	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10584.00000	12310	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		8.00000	3	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		244389.00000	253985	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.49800	8.40900		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		56191.00000	50508	15.34	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.50	Put		46210.00000	50290	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		44420.00000	39437	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		56546.00000	61326	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		41674.00000	36874	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		59425.00000	64388	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		39006.00000	34391	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		62422.00000	67571	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		29225.00000	25369	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		75711.00000	81619	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		19168.00000	16262	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		95436.00000	102292	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		11564.00000	9543	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		118704.00000	126446	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6274.00000	5006	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		145425.00000	153920	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3536.00000	2747	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		175886.00000	184861	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1868.00000	1410	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		208657.00000	217963	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		921.00000	674	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		243445.00000	252961	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		72481.00000	66013	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35729.00000	39024	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		90087.00000	82946	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27487.00000	30108	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.71800	8.61700		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3572.00000	2926	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3782.00000	4380	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3262.00000	2651	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4089.00000	4723	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2970.00000	2393	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4414.00000	5082	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1683.00000	1284	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6224.00000	7070	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		847.00000	605	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8497.00000	9500	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		361.00000	238	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11134.00000	12256	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		125.00000	74	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14034.00000	15228	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		44.00000	24	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17103.00000	18328	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		14.00000	7	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20236.00000	21474	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		4.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23404.00000	24646	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		33014.00000	34259	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		29796.00000	31040	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26592.00000	27836	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.79700	8.68000		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5189.00000	4570	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4989.00000	5543	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4905.00000	4305	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5207.00000	5780	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4101.00000	3560	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5911.00000	6543	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5481.00000	4843	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4779.00000	5314	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2955.00000	2514	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7286.00000	8018	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1997.00000	1657	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8859.00000	9692	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1280.00000	1032	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10682.00000	11608	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		761.00000	594	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12712.00000	13719	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		472.00000	359	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14983.00000	16043	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		281.00000	208	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17360.00000	18461	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		160.00000	115	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19818.00000	20947	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		23.00000	15	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27473.00000	28639	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		45.00000	31	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24889.00000	26048	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		87.00000	61	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22333.00000	23480	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.72000	8.64200		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		16689.00000	14187	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		16227.00000	18217	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		15171.00000	12801	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		17600.00000	19722	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		13730.00000	11494	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		19061.00000	21317	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		19946.00000	17191	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13733.00000	15471	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		12368.00000	10269	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		20612.00000	23004	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		29141.00000	25833	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8737.00000	9921	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6825.00000	5403	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		29794.00000	32863	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3231.00000	2406	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		41199.00000	44866	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1257.00000	867	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54506.00000	58607	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		480.00000	308	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		69295.00000	73615	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		159.00000	95	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84834.00000	89261	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		46.00000	25	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100879.00000	105349	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		11.00000	6	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117307.00000	121793	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		39742.00000	36011	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5404.00000	6165	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.73100	8.65100		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26264.00000	23790	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		26321.00000	28351	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24744.00000	22350	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		27628.00000	29739	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		23267.00000	20955	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28990.00000	31182	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29432.00000	26803	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23862.00000	25737	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21836.00000	19607	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		30408.00000	32683	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		38060.00000	35072	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18600.00000	20115	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15390.00000	13587	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		38361.00000	41062	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10164.00000	8792	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		47796.00000	50927	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6227.00000	5256	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		58787.00000	62319	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3921.00000	3244	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71681.00000	75509	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2356.00000	1908	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		85595.00000	89652	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		1348.00000	1067	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		100350.00000	104573	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		733.00000	566	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115788.00000	120125	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47495.00000	44196	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14391.00000	15596	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.70200	8.61900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		12764.00000	9936	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		14065.00000	16893	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		11192.00000	8597	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		15928.00000	18990	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9752.00000	7387	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		17939.00000	21231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		14467.00000	11406	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		12349.00000	14945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		18259.00000	14744	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		9351.00000	11493	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4421.00000	3098	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		30109.00000	34442	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1662.00000	1062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		45266.00000	50323	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		508.00000	292	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62456.00000	67897	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		124.00000	63	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80855.00000	86451	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		24.00000	11	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		99988.00000	105631	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		4.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		119663.00000	125318	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		160489.00000	166146	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		139831.00000	145487	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.71300	8.62900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		20260.00000	17282	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		18846.00000	21507	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		18614.00000	15792	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		20571.00000	23388	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		15579.00000	13068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		24325.00000	27453	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23802.00000	20517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		15692.00000	18046	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		17054.00000	14387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		22397.00000	25370	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		34047.00000	30045	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		9464.00000	11102	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9467.00000	7698	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		35460.00000	39331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5298.00000	4161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48941.00000	53443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2711.00000	2048	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		64417.00000	69394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1259.00000	912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		81452.00000	86745	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		528.00000	365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		99643.00000	105120	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		20.00000	12	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158627.00000	164259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		67.00000	42	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		138377.00000	143991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		198.00000	131	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118682.00000	124254	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.69500	8.61200		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		19780.00000	16558	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		20645.00000	23377	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		17950.00000	14906	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		22431.00000	25340	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16217.00000	13353	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		24331.00000	27421	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		21702.00000	18307	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		18970.00000	21529	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25814.00000	22086	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15943.00000	18169	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		37484.00000	33035	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10082.00000	11586	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9025.00000	7071	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		35591.00000	39591	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4298.00000	3159	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		49797.00000	54612	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1683.00000	1141	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		66609.00000	72021	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		638.00000	402	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		85501.00000	91218	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		209.00000	121	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		105533.00000	111399	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		59.00000	31	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		126383.00000	132309	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3.00000	1	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		170012.00000	175964	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		14.00000	7	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		147894.00000	153841	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.70200	8.61800		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		32009.00000	28775	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		33291.00000	36010	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		30123.00000	26997	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		34979.00000	37806	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		28292.00000	25276	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		36740.00000	39677	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		33948.00000	30608	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		31674.00000	34287	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		37976.00000	34430	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		28644.00000	31051	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		48841.00000	44825	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		22170.00000	24107	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20003.00000	17557	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		46685.00000	50192	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13263.00000	11395	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		58646.00000	62731	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8124.00000	6802	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		72689.00000	77320	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5098.00000	4180	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		89339.00000	94374	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3043.00000	2439	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		107469.00000	112818	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1723.00000	1348	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		126858.00000	132436	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		467.00000	347	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		168652.00000	174485	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		924.00000	704	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		147306.00000	153040	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.67500	8.59100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9057.00000	6110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		8406.00000	11510	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7338.00000	4791	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		10312.00000	13815	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4579.00000	2783	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		14862.00000	19117	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		11003.00000	7656	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		6747.00000	9451	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		15546.00000	11435	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4140.00000	6080	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5848.00000	3687	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		12466.00000	16356	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1424.00000	733	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		26571.00000	31931	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		205.00000	82	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		44402.00000	50330	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		16.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		63801.00000	69841	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		83928.00000	89978	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		104642.00000	110693	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		125947.00000	131998	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		147862.00000	153913	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		29833.00000	24376	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		893.00000	1486	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.68000	8.59500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21385.00000	18222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21027.00000	23926	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19671.00000	16672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		22903.00000	25967	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16504.00000	13834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		26976.00000	30368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18044.00000	15209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		24886.00000	28114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23186.00000	19860	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		19257.00000	21993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27042.00000	23395	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16029.00000	18445	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11216.00000	9178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		36406.00000	40430	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6444.00000	5100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		50491.00000	55209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3397.00000	2591	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		66824.00000	72080	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1631.00000	1195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		84980.00000	90605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		709.00000	497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		104537.00000	110387	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		278.00000	186	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		125159.00000	131129	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		97.00000	62	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		146626.00000	152653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38068.00000	33681	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		9678.00000	11353	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		30.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		168818.00000	174869	8.55	0.00	0.00
Total for Derivatives:							5.00	1,779.00

Grand Total: 5.00 1,779.00