



Daily MTM Report

Daily summary for 15/08/2006

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	8.55000			0.00	0.00
R157 On 15/09/2015 Bond			8.61000	8.70000			0.00	0.00
R186 On 21/12/2026 Bond			8.41000	8.49000			0.00	0.00
R194 On 28/02/2008 Bond			8.55000	8.62500			0.00	0.00
R201 On 21/12/2014 Bond			8.62000	8.70000			0.00	0.00
R203 On 15/09/2017 Bond			8.59500	8.68500			0.00	0.00
R204 On 21/12/2018 Bond			8.59000	8.68000			0.00	0.00
R207 On 15/01/2020 Bond			8.57200	8.66300			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			237.07300	236.15500		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		63286.00000	71800	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1736.00000	1070	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.02100	241.08400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		111810.00000	120869	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		970.00000	659	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.83400	8.90300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.85600	8.93700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.70100	8.76600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.41100	8.44000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.94400	9.03200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.80800	8.88600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.82900	8.90700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.81300	8.88800		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			8.43800	8.48700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3640.00000	3523	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		10.00000	11	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.77800	8.81100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3315.00000	3242	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		117.00000	124	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.94400	8.99500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3834.00000	3724	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		189.00000	203	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04300	9.08300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4127.00000	4043	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		268.00000	281	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.12600	9.17200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4720.00000	4617	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		338.00000	356	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13900	9.19400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26386.00000	26293	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22233.00000	22277	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.96700	9.02400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33201.00000	32242	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		834.00000	898	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.03500	9.11500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		74356.00000	71288	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3.00000	4	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.86100	8.94700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		111067.00000	105808	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			7.33800	7.34000		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.61900	7.62400		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.95200	7.95900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.75500	7.75900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.97800	7.98100		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.21100	8.21200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.01600	8.01600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.49600	8.66500		4.50	10.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		11684.00000	15121	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8744.00000	6307	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		7996.00000	10796	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11989.00000	8915	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		6440.00000	8908	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13920.00000	10513	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		7192.00000	9826	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12926.00000	9686	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3926.00000	5733	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18420.00000	14353	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		1818.00000	2886	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25156.00000	20350	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		689.00000	1210	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32958.00000	27605	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		198.00000	394	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41484.00000	35805	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		60.00000	130	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		50452.00000	44648	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		16.00000	37	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		59602.00000	53749	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3.00000	9	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68875.00000	63006	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		78248.00000	72375	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17236.00000	21368	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5705.00000	3962	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23670.00000	28350	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3630.00000	2435	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.50400	8.59700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14638.00000	16132	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16173.00000	14628	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13754.00000	15196	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16923.00000	15327	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12904.00000	14293	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17711.00000	16062	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18430.00000	20121	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13454.00000	12107	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9783.00000	10959	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21172.00000	19310	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23660.00000	25576	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10613.00000	9492	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6515.00000	7422	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26199.00000	24068	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4032.00000	4685	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32088.00000	29702	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2251.00000	2679	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38756.00000	36145	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1336.00000	1615	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46368.00000	43608	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		754.00000	926	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54392.00000	51526	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		205.00000	260	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71296.00000	68313	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		404.00000	504	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62728.00000	59790	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29410.00000	31523	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8366.00000	7441	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.62900	8.73000		8.40	7.00	7.00
R157 On 02/11/2006 Bond Future	8.65	Call		0.00000	20986	8.28	20.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		0.00000	19458	8.28	20.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		21261.00000	25145	8.40	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	8.75	Put		19817.00000	16371	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		15789.00000	19050	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25233.00000	21164	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		14163.00000	17212	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		27264.00000	22984	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		12638.00000	15476	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		29410.00000	24919	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		32101.00000	36935	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		12782.00000	10286	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		6587.00000	8412	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		41925.00000	36421	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2889.00000	3883	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		57151.00000	50816	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1023.00000	1460	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		74573.00000	67682	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		358.00000	534	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		93570.00000	86417	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		108.00000	168	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		113363.00000	106095	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		6.00000	10	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		154525.00000	147201	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		28.00000	45	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		133716.00000	126404	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		44851.00000	50461	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7992.00000	6273	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58932.00000	65125	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4861.00000	3724	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		73854.00000	80458	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2892.00000	2166	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		11226.00000	13853	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		31683.00000	26981	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.63900	8.73700		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31487.00000	35104	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30570.00000	27243	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		28080.00000	31446	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		34242.00000	30664	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26464.00000	29704	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		36185.00000	32481	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24907.00000	28020	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		38200.00000	34370	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23408.00000	26395	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40287.00000	36331	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		42862.00000	47050	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		24475.00000	21719	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15920.00000	18263	8.18	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	8.25	Put		50931.00000	46330	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10065.00000	11782	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		63547.00000	58321	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5791.00000	6946	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		78093.00000	72305	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3457.00000	4217	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		94935.00000	88752	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1955.00000	2427	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		112973.00000	106501	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1045.00000	1320	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		131973.00000	125305	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54426.00000	59122	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18888.00000	16641	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66861.00000	71994	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		14487.00000	12676	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80008.00000	85504	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11104.00000	9657	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.41500	8.49700		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		31039.00000	35707	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		30710.00000	26333	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		20738.00000	24367	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		42649.00000	37232	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		18526.00000	21895	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46097.00000	40420	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		16417.00000	19526	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		49688.00000	43752	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		9495.00000	11616	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		65982.00000	59058	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		4097.00000	5219	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		90563.00000	82639	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1406.00000	1878	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		118957.00000	110384	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		357.00000	506	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		150151.00000	141254	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		92.00000	135	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		183336.00000	174334	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		19.00000	30	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		217974.00000	208939	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		46996.00000	52858	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		19743.00000	16559	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		65553.00000	72393	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		12310.00000	10105	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3.00000	5	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		253985.00000	244942	11.26	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			8.41400	8.49800		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		50508.00000	55299	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		50290.00000	45869	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		39437.00000	43577	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		61326.00000	56254	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		36874.00000	40847	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64388.00000	59149	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		34391.00000	38195	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		67571.00000	62164	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		25369.00000	28495	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		81619.00000	75533	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		16262.00000	18564	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		102292.00000	95383	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		9543.00000	11103	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		126446.00000	118795	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		5006.00000	5958	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		153920.00000	145660	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2747.00000	3320	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		184861.00000	176222	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1410.00000	1731	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		217963.00000	209073	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		674.00000	841	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		252961.00000	243917	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		66013.00000	71555	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		39024.00000	35355	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		82946.00000	89153	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		30108.00000	27104	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.62900	8.71800		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2926.00000	3410	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4380.00000	3768	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2651.00000	3105	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4723.00000	4080	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2393.00000	2818	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5082.00000	4410	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1284.00000	1565	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7070.00000	6254	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		605.00000	766	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9500.00000	8565	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		238.00000	315	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12256.00000	11236	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		74.00000	104	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15228.00000	14161	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		24.00000	35	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18328.00000	17242	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	7.00	Call		7.00000	10	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21474.00000	20381	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24646.00000	23551	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		34259.00000	33162	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		31040.00000	29944	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27836.00000	26739	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.68700	8.79700		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4843.00000	5385	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5314.00000	4753	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4570.00000	5095	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5543.00000	4964	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4305.00000	4812	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5780.00000	5184	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3560.00000	4013	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6543.00000	5893	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2514.00000	2877	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8018.00000	7279	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1657.00000	1933	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9692.00000	8865	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1032.00000	1229	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11608.00000	10701	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		594.00000	724	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13719.00000	12746	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		359.00000	445	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16043.00000	15026	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		208.00000	262	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18461.00000	17412	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		115.00000	148	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20947.00000	19876	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		15.00000	20	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28639.00000	27541	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		31.00000	41	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26048.00000	24954	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		61.00000	79	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23480.00000	22395	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.63700	8.72000		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		17191.00000	19708	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15471.00000	13208	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		14187.00000	16436	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18217.00000	15685	8.33	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	8.60	Call		12801.00000	14913	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19722.00000	17053	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11494.00000	13469	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		21317.00000	18511	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		10269.00000	12106	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23004.00000	20060	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		25833.00000	28973	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9921.00000	8280	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5403.00000	6585	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32863.00000	29264	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2406.00000	3052	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		44866.00000	40732	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		867.00000	1153	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		58607.00000	54113	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		308.00000	425	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		73615.00000	68951	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		95.00000	135	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		89261.00000	84521	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		25.00000	37	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		105349.00000	100581	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		6.00000	9	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		121793.00000	117016	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		36011.00000	39661	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		6165.00000	5035	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.64400	8.73100		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26803.00000	29343	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25737.00000	23378	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23790.00000	26163	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28351.00000	25824	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		22350.00000	24638	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29739.00000	27127	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		20955.00000	23157	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31182.00000	28485	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19607.00000	21721	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32683.00000	29898	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		35072.00000	38006	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20115.00000	18151	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13587.00000	15263	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		41062.00000	37838	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8792.00000	10040	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50927.00000	47276	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5256.00000	6118	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		62319.00000	58283	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3244.00000	3828	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		75509.00000	71193	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	7.25	Call		1908.00000	2283	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		89652.00000	85127	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1067.00000	1295	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		104573.00000	99901	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		566.00000	697	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		120125.00000	115356	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		44196.00000	47483	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		15596.00000	13983	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60900	8.70200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14744.00000	18369	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11493.00000	8776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9936.00000	12776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16893.00000	13392	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8597.00000	11178	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18990.00000	15230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7387.00000	9716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21231.00000	17218	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11406.00000	14508	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14945.00000	11706	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3098.00000	4330	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		34442.00000	29333	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1062.00000	1585	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		50323.00000	44505	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		292.00000	467	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		67897.00000	61730	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		63.00000	108	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		86451.00000	80155	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		11.00000	20	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		105631.00000	99299	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		1.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		125318.00000	118978	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		166146.00000	159805	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		145487.00000	139146	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.61700	8.71300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		20517.00000	24049	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18046.00000	15130	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17282.00000	20458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		21507.00000	18235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15792.00000	18790	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		23388.00000	19938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13068.00000	15713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27453.00000	23649	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	8.55	Call		14387.00000	17208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		25370.00000	21743	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30045.00000	34423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11102.00000	9031	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7698.00000	9518	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		39331.00000	34702	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4161.00000	5301	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		53443.00000	48135	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2048.00000	2694	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		69394.00000	63591	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		912.00000	1240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		86745.00000	80624	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		365.00000	514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		105120.00000	98820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		164259.00000	157817	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		42.00000	63	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		143991.00000	137564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		131.00000	191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		124254.00000	117865	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.60200	8.69500		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		18307.00000	21593	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		21529.00000	18140	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		16558.00000	19652	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		23377.00000	19796	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		14906.00000	17805	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		25340.00000	21565	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		13353.00000	16057	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		27421.00000	23451	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		22086.00000	25749	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18169.00000	15157	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33035.00000	37554	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		11586.00000	9430	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7071.00000	8832	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		39591.00000	34678	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3159.00000	4132	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		54612.00000	48910	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1141.00000	1576	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		72021.00000	65781	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		402.00000	579	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		91218.00000	84721	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		121.00000	182	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		111399.00000	104785	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		31.00000	49	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	7.00	Put		132309.00000	125652	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1.00000	2	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		175964.00000	169290	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		7.00000	11	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		153841.00000	147170	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.60600	8.70200		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		34430.00000	38078	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		31051.00000	27891	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		28775.00000	32070	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		36010.00000	32498	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		26997.00000	30171	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37806.00000	34173	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25276.00000	28327	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39677.00000	35921	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		30608.00000	34022	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		34287.00000	30893	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44825.00000	49019	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		24107.00000	21493	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17557.00000	19987	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50192.00000	45814	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11395.00000	13213	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		62731.00000	57741	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6802.00000	8061	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		77320.00000	71771	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4180.00000	5030	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		94374.00000	88416	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2439.00000	2983	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		112818.00000	106554	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1348.00000	1676	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		132436.00000	125956	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		347.00000	446	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		174485.00000	167776	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		704.00000	890	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		153040.00000	146418	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.58100	8.67500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7656.00000	11222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9451.00000	6242	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		6110.00000	9223	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11510.00000	7848	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4791.00000	7457	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		13815.00000	9707	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2783.00000	4624	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		19117.00000	14183	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		11435.00000	15879	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	8.75	Put		6080.00000	3749	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3687.00000	5926	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16356.00000	11820	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		733.00000	1405	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		31931.00000	25828	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		82.00000	192	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		50330.00000	43665	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		5.00000	14	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		69841.00000	63075	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		89978.00000	83204	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		110693.00000	103918	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		131998.00000	125223	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		153913.00000	147138	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		24376.00000	30416	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1486.00000	752	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.58400	8.68000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		19860.00000	23371	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		21993.00000	18654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		18222.00000	21548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		23926.00000	20401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		16672.00000	19812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		25967.00000	22256	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13834.00000	16606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		30368.00000	26290	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15209.00000	18165	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28114.00000	24218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		23395.00000	27275	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18445.00000	15474	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9178.00000	11255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40430.00000	35656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5100.00000	6435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55209.00000	49693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2591.00000	3369	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		72080.00000	66008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1195.00000	1604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		90605.00000	84164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		497.00000	690	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		110387.00000	103728	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		186.00000	266	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		131129.00000	124359	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		62.00000	92	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	6.75	Put		152653.00000	145832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		33681.00000	38428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11353.00000	9250	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		18.00000	28	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		174869.00000	168027	8.55	0.00	0.00

Total for Derivatives:							57.00	1,812.00
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Grand Total:							57.00	1,812.00
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