



Daily MTM Report

Daily summary for 22/08/2006

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			8.57000	8.54000			0.00	0.00
R157 On 15/09/2015 Bond			8.71000	8.69000			0.00	0.00
R186 On 21/12/2026 Bond			8.52000	8.50500			0.00	0.00
R194 On 28/02/2008 Bond			8.67000	8.63500			0.00	0.00
R201 On 21/12/2014 Bond			8.71000	8.69000			0.00	0.00
R203 On 15/09/2017 Bond			8.68500	8.67500			0.00	0.00
R204 On 21/12/2018 Bond			8.67000	8.65000			0.00	0.00
R207 On 15/01/2020 Bond			8.65100	8.62700			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			236.03700	236.26700		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		64028.00000	61855	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1358.00000	1485	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.04400	241.27000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		113503.00000	111305	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		803.00000	865	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.91200	8.88800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.95300	8.93000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.73600	8.76900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.45600	8.43500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.04500	9.02000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.90500	8.88100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.91500	8.90400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.88800	8.88700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.18000	8.18000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.52700	8.51500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3705.00000	3733	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		6.00000	6	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.85900	8.82200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3330.00000	3411	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		105.00000	96	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.01800	8.97700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3787.00000	3874	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		185.00000	172	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.09100	9.05600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4063.00000	4135	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		269.00000	256	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.15100	9.11000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4575.00000	4664	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		356.00000	338	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.17700	9.13400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26154.00000	26185	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22147.00000	22074	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.02700	8.99200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32520.00000	33080	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		730.00000	664	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.12200	9.09600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		73641.00000	74625	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		2.00000	1	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.97000	8.93900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		110610.00000	112501	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			7.33000	7.33100		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.61600	7.62100		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.98100	7.98900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.78200	7.78600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00600	8.01000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.22800	8.23200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02000	8.02300		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.59500	8.65500		4.50	0.00	443.00
R153 On 02/11/2006 Bond Future	8.75	Call		11426.00000	12557	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8139.00000	7189	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		7713.00000	8606	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11359.00000	10171	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		6908.00000	7740	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12296.00000	11047	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3670.00000	4209	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17817.00000	16275	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		6158.00000	6930	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13291.00000	11981	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1633.00000	1927	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24624.00000	22837	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		585.00000	714	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32507.00000	30554	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		155.00000	197	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41094.00000	39054	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		43.00000	56	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		50088.00000	48019	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10.00000	13	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		59250.00000	57171	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2.00000	3	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68527.00000	66445	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		77901.00000	75819	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17049.00000	18448	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5171.00000	4488	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23579.00000	25193	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3191.00000	2724	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.60000	8.56700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14805.00000	14226	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		15360.00000	15858	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13907.00000	13348	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16097.00000	16615	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13043.00000	12503	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16871.00000	17408	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18656.00000	18004	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12701.00000	13126	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9871.00000	9412	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20281.00000	20899	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23965.00000	23231	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9939.00000	10283	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6553.00000	6198	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		25258.00000	25980	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4037.00000	3781	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31113.00000	31934	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2238.00000	2071	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37763.00000	38673	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1315.00000	1206	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45368.00000	46336	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		733.00000	666	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53392.00000	54402	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		193.00000	172	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70305.00000	71361	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		387.00000	348	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61732.00000	62770	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29793.00000	28990	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7770.00000	8044	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.72800	8.72000		8.40	5.00	19.00
R157 On 02/11/2006 Bond Future	8.75	Call		20721.00000	20283	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		18553.00000	18694	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		16948.00000	16548	8.28	0.00	20.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.65	Put		22026.00000	22204	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		13588.00000	13229	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25966.00000	26185	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		850.00000	793	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		73677.00000	74199	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		12068.00000	11729	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28117.00000	28357	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		15216.00000	14835	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		23937.00000	24135	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		31700.00000	31190	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11657.00000	11726	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		6098.00000	5870	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		40713.00000	41064	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2557.00000	2430	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		56096.00000	56547	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		276.00000	253	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		92765.00000	93321	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		76.00000	68	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		112608.00000	113179	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		3.00000	3	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		153800.00000	154378	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		18.00000	15	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		132983.00000	133559	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		44650.00000	44094	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7068.00000	7091	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58945.00000	58366	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4151.00000	4150	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		74062.00000	73473	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2376.00000	2366	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		10663.00000	10346	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30397.00000	30659	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.73600	8.71500		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31654.00000	30789	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29182.00000	29801	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		28191.00000	27381	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32799.00000	33473	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24967.00000	24213	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36706.00000	37436	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26549.00000	25767	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		34716.00000	35418	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23444.00000	22718	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38769.00000	39528	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		43141.00000	42147	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		23199.00000	23689	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15876.00000	15301	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		49332.00000	50241	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9975.00000	9550	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		61902.00000	62962	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5690.00000	5404	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		76438.00000	77635	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3358.00000	3168	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		93282.00000	94576	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1874.00000	1755	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		111337.00000	112702	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		985.00000	916	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		130359.00000	131774	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54847.00000	53745	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		17755.00000	18137	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		67426.00000	66236	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13498.00000	13791	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80711.00000	79450	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10253.00000	10475	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.52600	8.51000		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		28931.00000	27852	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		30027.00000	30697	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		18879.00000	18024	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		42214.00000	43109	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		16747.00000	15951	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		45742.00000	46696	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		14728.00000	13991	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		49423.00000	50436	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		8211.00000	7707	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		66123.00000	67368	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3332.00000	3069	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		91221.00000	92708	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1050.00000	944	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		120026.00000	121669	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		238.00000	207	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		151457.00000	153175	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		54.00000	46	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		184723.00000	186464	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		10.00000	8	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		219389.00000	221136	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		44747.00000	43429	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		18918.00000	19349	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		63322.00000	61829	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11503.00000	11759	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		255408.00000	257157	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			8.52300	8.50800		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		48901.00000	47911	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		49773.00000	50413	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		37941.00000	37075	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		60920.00000	61684	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		35412.00000	34578	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64016.00000	64813	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		32965.00000	32165	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		67234.00000	68065	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		24110.00000	23445	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		81449.00000	82415	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15249.00000	14754	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		102369.00000	103505	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8796.00000	8458	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		126788.00000	128082	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4514.00000	4308	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		154517.00000	155942	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2424.00000	2299	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		185627.00000	187132	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1213.00000	1143	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		218856.00000	220416	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		564.00000	527	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		253940.00000	255535	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		64317.00000	63188	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		38417.00000	38920	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		81212.00000	79968	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		29464.00000	29851	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.75000	8.70900		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2815.00000	2576	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4159.00000	4424	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2282.00000	2072	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4861.00000	5155	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2540.00000	2315	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4501.00000	4781	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1190.00000	1054	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6865.00000	7233	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		539.00000	463	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9323.00000	9752	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		200.00000	165	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12107.00000	12577	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		58.00000	46	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15101.00000	15594	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		17.00000	13	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18210.00000	18711	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		4.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21361.00000	21865	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24535.00000	25039	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		34148.00000	34653	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		30929.00000	31434	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27725.00000	28230	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.80300	8.75600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4941.00000	4693	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5001.00000	5225	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4392.00000	4160	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5456.00000	5695	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3630.00000	3423	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6202.00000	6466	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4662.00000	4423	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5224.00000	5456	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2560.00000	2393	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7653.00000	7958	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1684.00000	1558	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9308.00000	9653	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1045.00000	956	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11210.00000	11591	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		598.00000	539	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13312.00000	13724	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		358.00000	320	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15632.00000	16064	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		206.00000	181	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18047.00000	18494	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		113.00000	98	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20533.00000	20990	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		14.00000	12	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28227.00000	28696	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		29.00000	25	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25635.00000	26102	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		59.00000	51	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23067.00000	23530	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.72600	8.70500		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		16918.00000	16174	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14336.00000	14798	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		13875.00000	13204	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17042.00000	17578	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	8.55	Call		11157.00000	10564	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20118.00000	20731	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12474.00000	11842	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		18533.00000	19107	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		9925.00000	9371	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		21798.00000	22450	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		25715.00000	24812	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8941.00000	9244	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5079.00000	4719	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		31677.00000	32523	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2171.00000	1976	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		43769.00000	44780	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		738.00000	654	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		57616.00000	58738	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		245.00000	212	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		72690.00000	73863	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		69.00000	58	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		88374.00000	89569	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		17.00000	13	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		104479.00000	105682	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		3.00000	3	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		120929.00000	122134	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		36086.00000	35065	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5378.00000	5563	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.73100	8.71000		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26877.00000	26181	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		24631.00000	25115	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23829.00000	23176	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27210.00000	27737	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		20962.00000	20354	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30010.00000	30581	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		22373.00000	21742	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		28582.00000	29131	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19599.00000	19013	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31496.00000	32089	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		35243.00000	34450	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		19107.00000	19494	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13522.00000	13052	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39817.00000	40527	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8696.00000	8343	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		49652.00000	50478	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5156.00000	4910	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		61039.00000	61973	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3149.00000	2980	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		74233.00000	75244	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		1828.00000	1719	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		88392.00000	89463	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1007.00000	940	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		103334.00000	104447	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		525.00000	487	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		118904.00000	120046	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		44475.00000	43599	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14695.00000	14998	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.69900	8.68800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11268.00000	10832	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13855.00000	14167	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9766.00000	9363	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15772.00000	16117	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8402.00000	8034	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		17844.00000	18223	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14689.00000	14189	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10487.00000	10734	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7175.00000	6840	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		20068.00000	20480	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2886.00000	2704	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33279.00000	33845	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		931.00000	854	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		49241.00000	49911	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		235.00000	210	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		66889.00000	67612	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		46.00000	40	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		85482.00000	86224	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		7.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		104676.00000	105423	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		124366.00000	125113	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		165195.00000	165942	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		144536.00000	145284	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.70400	8.69400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17493.00000	17113	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20447.00000	20736	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15970.00000	15609	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22295.00000	22604	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14535.00000	14193	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24246.00000	24574	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		20800.00000	20382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17058.00000	17310	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	8.50	Call		13187.00000	12865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26300.00000	26648	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30533.00000	30030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10318.00000	10485	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7710.00000	7482	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38071.00000	38513	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4123.00000	3976	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52134.00000	52657	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2000.00000	1916	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		68074.00000	68659	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		874.00000	831	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		85435.00000	86061	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		342.00000	322	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		103825.00000	104475	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		10.00000	9	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		162985.00000	163654	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		37.00000	34	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		142715.00000	143381	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		119.00000	111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		122970.00000	123632	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.68100	8.66000		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		18655.00000	17776	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19372.00000	19997	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		16841.00000	16010	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21155.00000	21827	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		13519.00000	12785	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25083.00000	25852	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		15128.00000	14345	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23058.00000	23778	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		22575.00000	21607	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		16153.00000	16689	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33914.00000	32755	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9961.00000	10305	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7037.00000	6551	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37053.00000	38070	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3057.00000	2788	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		52006.00000	53240	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1058.00000	939	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		69433.00000	70818	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		352.00000	305	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		88664.00000	90120	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		99.00000	83	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		108872.00000	110360	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		23.00000	19	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		129796.00000	131296	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		173459.00000	174962	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5.00000	4	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		151334.00000	152837	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.68300	8.66200		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		31367.00000	30514	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32218.00000	32851	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		29489.00000	28663	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		33895.00000	34556	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25900.00000	25131	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		37472.00000	38190	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		35283.00000	34377	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29075.00000	29656	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27666.00000	26869	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35646.00000	36335	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		45916.00000	44889	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		22370.00000	22829	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17975.00000	17355	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		47782.00000	48648	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11644.00000	11174	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		60151.00000	61168	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6927.00000	6599	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		74617.00000	75774	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4226.00000	4001	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		91591.00000	92853	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2444.00000	2298	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		109994.00000	111335	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1336.00000	1247	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		129595.00000	130993	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		333.00000	306	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		171643.00000	173102	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		688.00000	637	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		150195.00000	151631	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.66000	8.63400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		8744.00000	7736	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		7592.00000	8455	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		5505.00000	4760	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		11583.00000	12708	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		4242.00000	3622	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		13965.00000	15215	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7003.00000	6128	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		9456.00000	10451	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3202.00000	2698	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	8.45	Put		16590.00000	17955	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		12940.00000	11680	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4638.00000	5248	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		831.00000	658	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		29082.00000	30780	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		88.00000	63	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		47389.00000	49235	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		5.00000	3	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		66894.00000	68762	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		87032.00000	88902	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		107746.00000	109616	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		129052.00000	130921	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		150966.00000	152836	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		26791.00000	25093	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		955.00000	1127	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.66000	8.63400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21090.00000	20077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		19949.00000	20789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		17726.00000	16816	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		23746.00000	24689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16179.00000	15320	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25809.00000	26803	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19363.00000	18401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21793.00000	22684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		14722.00000	13914	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		27982.00000	29027	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		24808.00000	23694	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16584.00000	17322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9775.00000	9166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		37754.00000	38997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5426.00000	5032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		52261.00000	53719	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2745.00000	2514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		68961.00000	70582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1257.00000	1136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		87394.00000	89125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		517.00000	460	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		107133.00000	108928	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		190.00000	167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		127860.00000	129689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		62.00000	53	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		149379.00000	151223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		35558.00000	34212	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9957.00000	10463	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		18.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		171594.00000	173444	8.55	0.00	0.00

Total for Derivatives:							5.00	1,845.00
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Grand Total:							5.00	1,845.00
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