

Daily MTM Report

Daily summary for 23/08/2006

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			8.56000	8.57000			0.00	0.00
R157 On 15/09/2015 Bond			8.70000	8.71000			0.00	0.00
R186 On 21/12/2026 Bond			8.51000	8.52000			0.00	0.00
R194 On 28/02/2008 Bond			8.66000	8.67000			0.00	0.00
R201 On 21/12/2014 Bond			8.70000	8.71000			0.00	0.00
R203 On 15/09/2017 Bond			8.67500	8.68500			0.00	0.00
R204 On 21/12/2018 Bond			8.66000	8.67000			0.00	0.00
R207 On 15/01/2020 Bond			8.64100	8.65100			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

Derivatives

GOVI On 02/11/2006 jGovi			236.14600	236.03700		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		61855.00000	62823	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1485.00000	1363	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.15800	241.04400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		111305.00000	112392	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		865.00000	812	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.89400	8.91200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.92800	8.95300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.77400	8.73600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.44700	8.45600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.02500	9.04500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88700	8.90500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.90900	8.91500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.89100	8.88800		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			8.53400	8.52700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3733.00000	3750	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		6.00000	5	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.84100	8.85900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3411.00000	3370	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		96.00000	99	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.99900	9.01800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3874.00000	3832	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		172.00000	177	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.07700	9.09100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4135.00000	4104	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		256.00000	260	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.14400	9.15100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4664.00000	4648	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	339	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.15000	9.17700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26185.00000	26128	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22074.00000	22084	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.00700	9.02700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33080.00000	32725	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		664.00000	669	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.10200	9.12200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		74625.00000	73863	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1.00000	1	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.94400	8.97000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		112501.00000	110907	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			7.32900	7.33000		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.60900	7.61600		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.97000	7.98100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.77800	7.78200		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00800	8.00600		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.24000	8.22800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.03400	8.02000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.66500	8.59500		4.50	0.00	443.00
R153 On 02/11/2006 Bond Future	8.55	Call		8606.00000	7432	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10171.00000	11425	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		12557.00000	11101	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7189.00000	8161	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		7740.00000	6640	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11047.00000	12375	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4209.00000	3476	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16275.00000	17970	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		6930.00000	5904	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11981.00000	13384	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1927.00000	1515	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22837.00000	24853	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		714.00000	528	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30554.00000	32796	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		197.00000	135	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39054.00000	41420	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		56.00000	36	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		48019.00000	50428	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		13.00000	8	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		57171.00000	59594	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		66445.00000	68873	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		75819.00000	78247	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		18448.00000	16688	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4488.00000	5157	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		25193.00000	23201	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2724.00000	3160	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58700	8.60000		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14226.00000	14389	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		15858.00000	15597	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13348.00000	13503	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16615.00000	16346	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12503.00000	12651	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17408.00000	17132	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18004.00000	18194	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13126.00000	12892	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9412.00000	9532	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20899.00000	20595	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23231.00000	23454	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10283.00000	10082	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6198.00000	6286	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		25980.00000	25643	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3781.00000	3839	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31934.00000	31569	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2071.00000	2106	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38673.00000	38285	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1206.00000	1227	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46336.00000	45932	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		666.00000	677	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54402.00000	53989	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		172.00000	175	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71361.00000	70939	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		348.00000	354	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62770.00000	62352	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28990.00000	29244	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8044.00000	7874	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.72100	8.72800		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.75	Call		20283.00000	20412	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		18694.00000	18317	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		16548.00000	16649	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		22204.00000	21799	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		13229.00000	13304	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		26185.00000	25754	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		793.00000	788	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		74199.00000	73688	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		11729.00000	11793	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28357.00000	27914	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		14835.00000	14923	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24135.00000	23716	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		31190.00000	31396	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11726.00000	11426	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		5870.00000	5890	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		41064.00000	40577	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2430.00000	2429	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		56547.00000	56040	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		253.00000	250	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		93321.00000	92811	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		68.00000	67	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		113179.00000	112671	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		154378.00000	153871	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15.00000	15	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		133559.00000	133052	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		44094.00000	44376	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7091.00000	6866	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58366.00000	58713	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4150.00000	3991	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		73473.00000	73872	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2366.00000	2259	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		10346.00000	10399	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30659.00000	30206	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.72500	8.73600		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		0.00000	7800	7.77	250.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		0.00000	67921	7.77	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		0.00000	19768	8.35	150.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		0.00000	43012	8.35	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		30789.00000	31099	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29801.00000	29334	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		0.00000	69334	9.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		0.00000	12782	9.71	150.00	150.00
R157 On 01/02/2007 Bond Future	8.65	Call		27381.00000	27662	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33473.00000	32977	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24213.00000	24466	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37436.00000	36912	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		25767.00000	26034	8.48	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	8.60	Put		35418.00000	34908	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		22718.00000	22958	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		39528.00000	38990	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		42147.00000	42520	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		23689.00000	23285	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15301.00000	15476	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		50241.00000	49639	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9550.00000	9668	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62962.00000	62303	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5404.00000	5475	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		77635.00000	76930	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3168.00000	3210	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		94576.00000	93841	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1755.00000	1778	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		112702.00000	111948	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		916.00000	927	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		131774.00000	131008	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		53745.00000	54181	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18137.00000	17796	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66236.00000	66729	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13791.00000	13507	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		79450.00000	79993	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10475.00000	10241	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.51500	8.52600		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		27852.00000	28249	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		30697.00000	29891	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		18024.00000	18289	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		43109.00000	42171	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		15951.00000	16186	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46696.00000	45728	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		13991.00000	14198	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		50436.00000	49441	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		7707.00000	7820	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		67368.00000	66278	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3069.00000	3108	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		92708.00000	91545	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		944.00000	953	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		121669.00000	120476	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		207.00000	208	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		153175.00000	151973	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46.00000	46	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		186464.00000	185261	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8.00000	8	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		221136.00000	219934	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 02/11/2006 Bond Future	8.75	Call		43429.00000	44003	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		19349.00000	18721	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		61829.00000	62569	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11759.00000	11297	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		257157.00000	255954	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.51200	8.52300		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		47911.00000	48375	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		50413.00000	49681	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		37075.00000	37457	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		61684.00000	60870	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		34578.00000	34940	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64813.00000	63978	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		32165.00000	32506	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		68065.00000	67210	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		23445.00000	23709	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		82415.00000	81483	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		14754.00000	14931	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		103505.00000	102487	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8458.00000	8566	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		128082.00000	126994	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4308.00000	4366	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		155942.00000	154804	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2299.00000	2328	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		187132.00000	185966	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1143.00000	1156	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		220416.00000	219234	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		527.00000	533	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		255535.00000	254344	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		63188.00000	63754	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		38920.00000	38290	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		79968.00000	80629	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		29851.00000	29316	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.73500	8.75000		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2576.00000	2630	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4424.00000	4294	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2072.00000	2117	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5155.00000	5016	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2315.00000	2365	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4781.00000	4646	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1054.00000	1079	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7233.00000	7074	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		463.00000	474	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9752.00000	9578	1.71	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	7.75	Call		165.00000	170	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12577.00000	12397	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		46.00000	47	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15594.00000	15410	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		13.00000	13	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18711.00000	18527	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21865.00000	21680	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		25039.00000	24855	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		34653.00000	34468	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		31434.00000	31250	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		28230.00000	28045	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.78300	8.80300		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4693.00000	4776	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5225.00000	5107	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4160.00000	4237	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5695.00000	5571	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3423.00000	3490	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6466.00000	6333	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4423.00000	4502	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5456.00000	5335	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2393.00000	2445	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7958.00000	7809	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1558.00000	1595	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9653.00000	9490	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		956.00000	981	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11591.00000	11416	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		539.00000	555	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13724.00000	13539	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		320.00000	330	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16064.00000	15873	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		181.00000	187	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18494.00000	18300	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		98.00000	101	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20990.00000	20792	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		12.00000	12	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28696.00000	28496	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		25.00000	26	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26102.00000	25902	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		51.00000	52	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23530.00000	23331	1.49	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			8.71400	8.72600		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		16174.00000	16429	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14798.00000	14363	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		13204.00000	13419	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17578.00000	17104	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		10564.00000	10741	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20731.00000	20219	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		11842.00000	12038	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19107.00000	18614	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		9371.00000	9530	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22450.00000	21920	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		24812.00000	25168	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9244.00000	8910	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		4719.00000	4801	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32523.00000	31917	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1976.00000	2009	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		44780.00000	44124	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		654.00000	663	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		58738.00000	58059	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		212.00000	214	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		73863.00000	73176	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		58.00000	58	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		89569.00000	88880	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13.00000	13	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		105682.00000	104993	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		122134.00000	121445	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35065.00000	35513	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5563.00000	5322	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.71900	8.73100		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26181.00000	26454	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25115.00000	24714	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23176.00000	23426	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27737.00000	27313	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		20354.00000	20580	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30581.00000	30134	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21742.00000	21980	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29131.00000	28695	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19013.00000	19229	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32089.00000	31631	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		34450.00000	34779	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		19494.00000	19149	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13052.00000	13213	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40527.00000	40014	8.91	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	8.00	Call		8343.00000	8454	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50478.00000	49916	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4910.00000	4980	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		61973.00000	61370	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2980.00000	3023	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		75244.00000	74614	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1719.00000	1744	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		89463.00000	88813	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		940.00000	953	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		104447.00000	103786	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		487.00000	493	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		120046.00000	119378	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		43599.00000	43980	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14998.00000	14706	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.68800	8.69900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10832.00000	11096	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14167.00000	13683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9363.00000	9596	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16117.00000	15603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8034.00000	8237	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18223.00000	17678	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14189.00000	14519	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10734.00000	10317	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6840.00000	7015	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		20480.00000	19908	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2704.00000	2776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33845.00000	33169	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		854.00000	875	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		49911.00000	49185	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		210.00000	214	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		67612.00000	66868	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		40.00000	40	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		86224.00000	85477	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		105423.00000	104675	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		125113.00000	124366	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		165942.00000	165195	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		145284.00000	144536	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.69300	8.70400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		20382.00000	20721	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17310.00000	16912	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	8.65	Call		17113.00000	17410	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20736.00000	20297	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15609.00000	15886	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22604.00000	22144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14193.00000	14450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24574.00000	24094	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12865.00000	13102	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26648.00000	26148	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30030.00000	30474	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10485.00000	10192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7482.00000	7632	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38513.00000	37926	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3976.00000	4061	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52657.00000	52005	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1916.00000	1959	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		68659.00000	67966	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		831.00000	850	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		86061.00000	85344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		322.00000	330	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		104475.00000	103745	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		9.00000	9	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		163654.00000	162917	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		34.00000	35	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		143381.00000	142645	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		111.00000	114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		123632.00000	122898	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.67000	8.68100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		17776.00000	18034	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19997.00000	19468	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		16010.00000	16244	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21827.00000	21275	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		12785.00000	12976	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25852.00000	25256	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		14345.00000	14558	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23778.00000	23204	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		21607.00000	21911	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		16689.00000	16206	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		32755.00000	33176	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10305.00000	9939	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		6551.00000	6650	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		38070.00000	37382	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2788.00000	2828	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		53240.00000	52493	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		939.00000	950	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	7.75	Put		70818.00000	70042	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		305.00000	306	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		90120.00000	89335	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		83.00000	83	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		110360.00000	109572	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		19.00000	19	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		131296.00000	130508	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		174962.00000	174175	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		4.00000	3	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		152837.00000	152049	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.67200	8.68300		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		30514.00000	30811	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32851.00000	32370	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		28663.00000	28947	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34556.00000	34062	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25131.00000	25388	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		38190.00000	37669	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		34377.00000	34701	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29656.00000	29202	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		26869.00000	27139	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		36335.00000	35827	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44889.00000	45279	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		22829.00000	22441	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17355.00000	17547	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48648.00000	48061	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11174.00000	11307	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		61168.00000	60522	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6599.00000	6682	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		75774.00000	75080	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4001.00000	4051	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		92853.00000	92125	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2298.00000	2326	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		111335.00000	110585	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1247.00000	1261	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		130993.00000	130229	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		306.00000	309	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		173102.00000	172327	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		637.00000	644	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		151631.00000	150860	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.64900	8.66000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7736.00000	8074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		8455.00000	8002	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4760.00000	4991	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	8.55	Put		12708.00000	12148	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3622.00000	3806	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		15215.00000	14609	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		6128.00000	6410	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		10451.00000	9943	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2698.00000	2841	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		17955.00000	17308	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		11680.00000	12130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		5248.00000	4908	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		658.00000	698	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		30780.00000	30029	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		63.00000	67	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		49235.00000	48449	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		3.00000	3	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		68762.00000	67972	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		88902.00000	88111	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		109616.00000	108826	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		130921.00000	130131	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		152836.00000	152046	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		25093.00000	25771	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1127.00000	1015	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.64900	8.66000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		20077.00000	20413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20789.00000	20341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		16816.00000	17108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24689.00000	24198	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15320.00000	15592	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		26803.00000	26292	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		18401.00000	18715	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		22684.00000	22215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13914.00000	14166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		29027.00000	28495	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		23694.00000	24074	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		17322.00000	16919	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9166.00000	9343	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		38997.00000	38391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5032.00000	5135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		53719.00000	53040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2514.00000	2569	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		70582.00000	69854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1136.00000	1161	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	7.50	Put		89125.00000	88367	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		460.00000	471	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		108928.00000	108156	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		167.00000	170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		129689.00000	128909	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		53.00000	55	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		151223.00000	150441	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		34212.00000	34700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10463.00000	10169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		15.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		173444.00000	172661	8.55	0.00	0.00

Total for Derivatives:							550.00	2,395.00
-------------------------------	--	--	--	--	--	--	---------------	-----------------

Grand Total:							550.00	2,395.00
---------------------	--	--	--	--	--	--	---------------	-----------------