



Daily MTM Report

Daily summary for 04/08/2006

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			8.38000	8.55500			0.00	0.00
R157 On 15/09/2015 Bond			8.52000	8.69000			0.00	0.00
R186 On 21/12/2026 Bond			8.28500	8.45500			0.00	0.00
R194 On 28/02/2008 Bond			8.38000	8.57500			0.00	0.00
R201 On 21/12/2014 Bond			8.53500	8.70000			0.00	0.00
R203 On 15/09/2017 Bond			8.50000	8.67000			0.00	0.00
R204 On 21/12/2018 Bond			8.49000	8.66000			0.00	0.00
R207 On 15/01/2020 Bond			8.46700	8.63900			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			238.50900	236.22900		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		64446.00000	85802	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2156.00000	712	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.10900	241.27200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		113788.00000	131606	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1068.00000	516	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.73300	8.87800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.76600	8.91300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.59400	8.76300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.37200	8.47100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.84800	9.00400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.70800	8.86300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.72400	8.88800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70600	8.87300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				7.95800		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.42100	8.48400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3638.00000	3488	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		15.00000	18	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.73300	8.91500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3557.00000	3160	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		106.00000	151	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.91400	9.10300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4078.00000	3676	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		171.00000	227	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.96000	9.14100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4261.00000	3887	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		261.00000	327	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00300	9.19000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4772.00000	4364	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		344.00000	424	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.00900	9.19200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26626.00000	26373	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22481.00000	22678	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.87300	9.04900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33843.00000	30987	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1035.00000	1338	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.90500	9.08000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72983.00000	66295	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8.00000	21	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.75600	8.92200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		109556.00000	99405	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			7.35800	7.27100		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.66200	7.54700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			8.01300	7.91900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.79100	7.75900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.01700	8.00100		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25200	8.25700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.04600	8.06300		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.49000	8.59600		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.55	Call		9751.00000	11568	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11350.00000	9477	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13708.00000	15897	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8374.00000	6873	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8038.00000	9660	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13125.00000	11056	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5180.00000	6407	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17280.00000	14818	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.50	Call		8869.00000	10589	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12210.00000	10241	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2630.00000	3399	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23574.00000	20654	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1127.00000	1535	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31001.00000	27720	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		381.00000	554	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39273.00000	35756	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		135.00000	205	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		48133.00000	44513	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		42.00000	67	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		57234.00000	53569	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		11.00000	19	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		66489.00000	62806	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3.00000	5	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		75856.00000	72168	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		19499.00000	22094	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5574.00000	4479	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26076.00000	28994	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3642.00000	2870	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.40900	8.59600		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15141.00000	18294	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16643.00000	13676	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18945.00000	22480	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13937.00000	11352	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13396.00000	16347	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18170.00000	15001	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10243.00000	12775	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21599.00000	18011	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14252.00000	17304	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17389.00000	14321	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24172.00000	28140	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11093.00000	8941	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6915.00000	8909	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26566.00000	22441	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4355.00000	5830	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32378.00000	27733	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2487.00000	3489	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38959.00000	33841	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1511.00000	2186	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46510.00000	41066	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		876.00000	1308	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54481.00000	48794	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		254.00000	405	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71312.00000	65344	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		484.00000	746	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62775.00000	56918	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29905.00000	34248	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8828.00000	7052	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.55000	8.71700		8.40	14.00	19.00
R157 On 02/11/2006 Bond Future	8.75	Call		23118.00000	29923	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		20733.00000	15377	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		17524.00000	23367	8.21	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	8.60	Put		26027.00000	19710	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		15844.00000	21357	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		28004.00000	21357	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		14259.00000	19438	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		30091.00000	23109	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		34023.00000	42272	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13763.00000	9852	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		7830.00000	11368	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		42228.00000	33605	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3694.00000	5791	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		57015.00000	46952	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1444.00000	2482	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		74054.00000	62932	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		562.00000	1038	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		92835.00000	81149	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		192.00000	382	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		112508.00000	100537	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		15.00000	34	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		153594.00000	141453	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		57.00000	123	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		132805.00000	120710	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		46711.00000	56132	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		8912.00000	6172	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		60655.00000	70961	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5643.00000	3789	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		75415.00000	86354	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		3512.00000	2291	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		12781.00000	17626	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		32298.00000	24982	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.54700	8.72300		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		32982.00000	39809	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		31076.00000	25383	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		29539.00000	35927	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		34712.00000	28580	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		26321.00000	32267	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		38626.00000	32053	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		24797.00000	30522	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40688.00000	33893	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		27902.00000	34069	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		36634.00000	30282	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		44471.00000	52274	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		25094.00000	20378	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17120.00000	21704	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		51142.00000	43206	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11034.00000	14485	7.89	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.00	Put		63527.00000	54459	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6508.00000	8910	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		77821.00000	67704	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3984.00000	5620	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		94473.00000	83590	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2319.00000	3374	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		112348.00000	100883	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1280.00000	1923	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		131219.00000	119343	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		56070.00000	64740	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19544.00000	15694	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		68502.00000	77914	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		15139.00000	12031	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		81621.00000	91648	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11729.00000	9236	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.28700	8.46400		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		34992.00000	46253	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		31035.00000	22546	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		24193.00000	33337	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		42476.00000	31870	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		21831.00000	30429	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		45774.00000	34622	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		19558.00000	27606	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		49202.00000	37499	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		11914.00000	17786	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		64773.00000	50895	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		5600.00000	9071	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		88438.00000	72158	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2156.00000	3856	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		116080.00000	98029	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		641.00000	1291	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		146807.00000	127707	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		193.00000	425	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		179809.00000	160291	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		49.00000	118	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		214376.00000	194694	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		51328.00000	64928	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		20447.00000	14297	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70018.00000	85489	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		13148.00000	8867	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		10.00000	27	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		250365.00000	230631	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.28500	8.45900		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		54357.00000	65110	15.34	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.50	Put		49876.00000	41319	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		42943.00000	52387	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		60569.00000	50703	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		40285.00000	49388	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		63536.00000	53330	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		37702.00000	46461	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		66619.00000	56068	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		28247.00000	35599	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		80233.00000	68276	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		18543.00000	24141	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		100311.00000	86600	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		11213.00000	15169	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		123853.00000	108500	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6109.00000	8652	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		150760.00000	133993	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3474.00000	5083	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		181325.00000	163623	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1856.00000	2809	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		214146.00000	195789	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		928.00000	1454	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		248952.00000	230169	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		70197.00000	82439	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		38945.00000	31877	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		87368.00000	100908	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		30267.00000	24498	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.42800	8.68100		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3369.00000	4988	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4367.00000	2863	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2803.00000	4263	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5037.00000	3373	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1594.00000	2645	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6923.00000	4851	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		810.00000	1486	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9249.00000	6801	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		351.00000	727	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11913.00000	9165	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		125.00000	299	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14824.00000	11873	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		46.00000	122	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17894.00000	14847	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		15.00000	45	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21027.00000	17933	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4.00000	14	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24193.00000	21079	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		33803.00000	30680	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30585.00000	27462	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27381.00000	24260	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3078.00000	4618	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4694.00000	3110	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.46400	8.70200		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5193.00000	6467	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5213.00000	4095	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5482.00000	6792	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5001.00000	3917	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4115.00000	5240	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6145.00000	4878	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2978.00000	3910	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7529.00000	6069	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2024.00000	2761	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9107.00000	7450	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1307.00000	1859	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10930.00000	9089	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		785.00000	1171	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12957.00000	10951	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		493.00000	761	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15224.00000	13100	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		297.00000	476	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17597.00000	15383	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		172.00000	286	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20051.00000	17771	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		26.00000	48	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27697.00000	25326	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		51.00000	91	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25115.00000	22762	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		96.00000	164	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22562.00000	20238	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4912.00000	6150	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5434.00000	4279	1.74	0.00	0.00
R201 On 02/11/2006 Bond Future			8.56000	8.72500		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		18126.00000	23411	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		16692.00000	12449	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		15120.00000	19907	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		19436.00000	14696	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		12405.00000	16678	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		22514.00000	17259	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.50	Call		11160.00000	15173	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		24182.00000	18667	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13725.00000	18257	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20933.00000	15936	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		26685.00000	33111	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		11059.00000	7957	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6136.00000	8872	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		33883.00000	27091	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2909.00000	4532	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		45656.00000	37750	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1143.00000	1947	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		59170.00000	50446	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		448.00000	818	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		74042.00000	64884	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		155.00000	303	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		89608.00000	80228	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		47.00000	99	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		105658.00000	96182	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		12.00000	28	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		122087.00000	112574	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		36702.00000	44058	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7143.00000	4971	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.55800	8.72800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		27721.00000	32916	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		26487.00000	22078	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		24693.00000	29572	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		29085.00000	24359	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		21836.00000	26389	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31895.00000	26844	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20474.00000	24861	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33382.00000	28165	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		23243.00000	27959	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30463.00000	25576	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		36005.00000	41939	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20880.00000	17210	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		14365.00000	17907	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		41671.00000	35609	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9444.00000	12147	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		51411.00000	44510	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5762.00000	7686	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		62657.00000	54977	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3634.00000	4976	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		75729.00000	67468	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2190.00000	3082	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		89765.00000	81053	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Call		1259.00000	1823	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		104597.00000	95556	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		689.00000	1027	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		120080.00000	110813	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		45112.00000	51702	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16343.00000	13329	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.51200	8.69100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		12625.00000	19231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		15416.00000	9756	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		16018.00000	23554	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		12020.00000	7289	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		11114.00000	17246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		17324.00000	11189	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		9726.00000	15384	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		19372.00000	12762	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8461.00000	13648	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21558.00000	14477	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3828.00000	6862	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		34426.00000	25192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1454.00000	2928	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		49968.00000	39175	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		456.00000	1040	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		67314.00000	55630	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		116.00000	302	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		85757.00000	73676	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		24.00000	71	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		104897.00000	92677	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		4.00000	13	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		124573.00000	112316	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		165399.00000	153132	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		144740.00000	132475	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.52000	8.69400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18503.00000	24712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		21457.00000	15915	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21806.00000	28637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18064.00000	13144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16975.00000	22870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		23300.00000	17444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15530.00000	21110	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		25241.00000	19070	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14168.00000	19433	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27281.00000	20796	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	9.00	Call		31449.00000	39733	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11234.00000	7768	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8559.00000	12317	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38920.00000	30927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4773.00000	7234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52783.00000	43494	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2439.00000	3908	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		68513.00000	58232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1136.00000	1929	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		85697.00000	74739	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		479.00000	865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		103962.00000	92597	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		19.00000	41	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		162994.00000	151266	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		62.00000	127	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		142740.00000	131054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		182.00000	350	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		123033.00000	111451	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.49900	8.67800		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		20224.00000	27138	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		22230.00000	16219	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		24079.00000	31665	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18946.00000	13607	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		18426.00000	24994	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		24029.00000	17672	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		15104.00000	20962	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		27956.00000	20889	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		16719.00000	22934	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		25937.00000	19227	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		35105.00000	44190	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		12441.00000	8600	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		8426.00000	12500	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		39731.00000	30879	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4049.00000	6516	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		54286.00000	43828	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1615.00000	2866	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		71279.00000	59605	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		634.00000	1216	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		90235.00000	77892	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		218.00000	453	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		110280.00000	97589	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		65.00000	147	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		131127.00000	118283	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4.00000	10	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	6.50	Put		174751.00000	161831	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		17.00000	41	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		152635.00000	139734	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.50400	8.67800		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		32487.00000	39067	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		34470.00000	28633	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		36376.00000	43364	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		31301.00000	25872	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		30618.00000	36988	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		36157.00000	30110	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		27038.00000	32979	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39743.00000	33267	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		28801.00000	34958	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37914.00000	31654	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		46897.00000	54831	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		24483.00000	20000	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		19079.00000	23909	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50018.00000	42432	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12632.00000	16345	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		62272.00000	53568	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7734.00000	10392	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		76556.00000	66797	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4873.00000	6732	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		93372.00000	82813	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2927.00000	4161	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		111610.00000	100427	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1671.00000	2447	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		131063.00000	119422	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		464.00000	722	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		172906.00000	160748	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		905.00000	1366	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		151545.00000	139589	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.47400	8.65300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		8991.00000	16891	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9206.00000	4113	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		12949.00000	22315	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6014.00000	2388	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7333.00000	14440	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11153.00000	5267	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		4656.00000	10149	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		15746.00000	8246	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3620.00000	8330	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		18374.00000	10092	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		5890.00000	12188	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		13335.00000	6641	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1105.00000	3224	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		30723.00000	19850	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		160.00000	653	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		48829.00000	36329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13.00000	78	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		68270.00000	55342	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		88399.00000	75411	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		109113.00000	96121	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		130419.00000	117426	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		152333.00000	139340	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		26050.00000	37913	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1582.00000	451	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.47700	8.65200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21524.00000	28471	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		21667.00000	16033	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25158.00000	32751	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18217.00000	13229	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19832.00000	26451	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		23545.00000	17583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16703.00000	22660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		27616.00000	20993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15265.00000	20893	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		29808.00000	22855	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18225.00000	24513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		25529.00000	19236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10347.00000	14693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		39609.00000	31374	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5938.00000	8860	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		54055.00000	44397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3135.00000	4932	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		70633.00000	59850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1513.00000	2517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		88932.00000	77356	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		663.00000	1171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		108562.00000	96489	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		263.00000	493	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		129216.00000	116865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		94.00000	187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		150694.00000	138206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		35630.00000	44714	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	9.00	Put		11312.00000	7815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		30.00000	64	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		172889.00000	160342	8.55	0.00	0.00
Total for Derivatives:							14.00	1,784.00

Grand Total: 14.00 1,784.00