



Daily MTM Report

Daily summary for 08/08/2006

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			8.42500	8.36000			0.00	0.00
R157 On 15/09/2015 Bond			8.58000	8.51000			0.00	0.00
R186 On 21/12/2026 Bond			8.34500	8.28000			0.00	0.00
R194 On 28/02/2008 Bond			8.47000	8.39000			0.00	0.00
R201 On 21/12/2014 Bond			8.59000	8.52000			0.00	0.00
R203 On 15/09/2017 Bond			8.56000	8.49000			0.00	0.00
R204 On 21/12/2018 Bond			8.55000	8.48000			0.00	0.00
R207 On 15/01/2020 Bond			8.52800	8.46000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			237.56700	238.31900		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		83906.00000	76690	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		716.00000	1020	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.48100	243.32200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		133668.00000	125429	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		448.00000	619	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.80300	8.71500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.83400	8.74900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.66900	8.57700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.42400	8.35500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.92000	8.82800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.78800	8.70100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.80600	8.71500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.78700	8.69500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.07900	8.07900		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.47500	8.41800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3479.00000	3614	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		17.00000	13	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.80800	8.71200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3110.00000	3316	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		153.00000	125	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.98700	8.87000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3580.00000	3824	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		238.00000	198	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04900	8.92400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3811.00000	4064	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		338.00000	287	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.08500	8.97400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4299.00000	4536	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		434.00000	382	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.09400	8.97600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26267.00000	26391	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22649.00000	22488	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.95300	8.85000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		30544.00000	32171	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1307.00000	1085	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.99300	8.88800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		65643.00000	69667	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		19.00000	10	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.83900	8.74700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		98867.00000	104500	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			7.35200	7.35400		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.65200	7.65700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			8.00000	8.00800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.78300	7.78600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00800	8.01000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.24200	8.24000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.03800	8.03500		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.53000	8.47000		4.50	60.00	418.00
R153 On 02/11/2006 Bond Future	8.45	Call		9827.00000	8771	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10525.00000	11561	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		10774.00000	9660	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9727.00000	10705	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		11770.00000	10600	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8982.00000	9903	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		16174.00000	14793	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6452.00000	7163	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		6510.00000	5692	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14223.00000	15497	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		3443.00000	2914	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		19999.00000	21563	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1545.00000	1256	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		27032.00000	28835	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		552.00000	426	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		35056.00000	37022	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		201.00000	149	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		43811.00000	45851	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		64.00000	45	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		52869.00000	54942	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		18.00000	12	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		62107.00000	64194	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		4.00000	3	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		71470.00000	73560	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		22462.00000	20863	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4150.00000	4643	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		29444.00000	27681	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2622.00000	2951	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.45700	8.37200		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		16856.00000	15366	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14295.00000	15596	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		18842.00000	17260	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13008.00000	14216	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		23104.00000	21349	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10760.00000	11796	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		13205.00000	11909	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17226.00000	18720	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		17834.00000	16297	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13635.00000	14888	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28850.00000	26905	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8436.00000	9281	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		9242.00000	8201	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		21558.00000	23308	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		6070.00000	5284	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		26758.00000	28763	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3648.00000	3102	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		32785.00000	35029	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2288.00000	1913	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		39952.00000	42367	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1370.00000	1125	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		47640.00000	50186	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		424.00000	335	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		64147.00000	66848	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		782.00000	630	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		55738.00000	58377	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35037.00000	32930	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6625.00000	7309	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.61000	8.54000		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.55	Call		21372.00000	18722	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		20639.00000	23109	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		30020.00000	26820	8.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.75	Put		14741.00000	16661	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		23401.00000	20609	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		19011.00000	21338	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		19436.00000	16932	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		22374.00000	24990	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		42489.00000	38706	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9336.00000	10672	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11302.00000	9539	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32806.00000	36163	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		5706.00000	4628	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		46134.00000	50176	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2413.00000	1863	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		62129.00000	66699	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		991.00000	734	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		80370.00000	85232	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		357.00000	252	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		99778.00000	104794	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		30.00000	19	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		140716.00000	145825	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		112.00000	75	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		119966.00000	125049	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		56467.00000	52237	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5774.00000	6664	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		71401.00000	66851	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3496.00000	4066	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		86879.00000	82115	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2083.00000	2438	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		17608.00000	15251	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		24231.00000	26994	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.60900	8.52900		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		32666.00000	29688	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		31161.00000	33902	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		40302.00000	36922	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		24587.00000	26925	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		36372.00000	33192	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		27736.00000	30274	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30897.00000	28022	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		32979.00000	35822	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		34491.00000	31411	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		29414.00000	32053	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		52864.00000	49045	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		19678.00000	21578	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21976.00000	19639	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		42188.00000	45570	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14666.00000	12876	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		53351.00000	57279	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9018.00000	7748	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		66522.00000	70971	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5676.00000	4797	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		82356.00000	87196	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3398.00000	2823	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		99618.00000	104761	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1930.00000	1574	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		118060.00000	123423	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		65431.00000	61233	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15096.00000	16616	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		78698.00000	74183	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11525.00000	12729	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		92514.00000	87742	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8812.00000	9758	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.34800	8.28200		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		33084.00000	29154	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		31051.00000	34549	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		46076.00000	41345	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		21803.00000	24501	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		30163.00000	26445	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		33790.00000	37500	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		27330.00000	23828	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		36657.00000	40584	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		17497.00000	14875	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		50040.00000	54848	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		8821.00000	7220	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		71343.00000	77171	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3687.00000	2878	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		97295.00000	103914	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1205.00000	886	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		127056.00000	134165	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		386.00000	270	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		159686.00000	166999	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		104.00000	69	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		194115.00000	201508	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		64875.00000	59305	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		13678.00000	15536	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		85568.00000	79366	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8382.00000	9608	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		23.00000	14	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		230061.00000	237481	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.34700	8.27600		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		52492.00000	48242	14.96	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	8.30	Put		49797.00000	53493	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		65283.00000	60493	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		40481.00000	43638	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		49477.00000	45368	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		52407.00000	56245	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		46535.00000	42570	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		55130.00000	59113	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		35618.00000	32251	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		67284.00000	71863	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		24109.00000	21504	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		85556.00000	90897	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		15109.00000	13236	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		107428.00000	113501	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8586.00000	7359	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		132916.00000	139636	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5020.00000	4232	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		162549.00000	169708	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2758.00000	2284	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		194727.00000	202200	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1419.00000	1153	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		229122.00000	236803	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		82703.00000	77313	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		31130.00000	33687	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		101265.00000	95364	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		23843.00000	25889	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.53300	8.44000		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4120.00000	3513	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3378.00000	3921	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4838.00000	4172	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2861.00000	3344	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2526.00000	2077	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		4881.00000	5581	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1397.00000	1100	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		6861.00000	7714	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		669.00000	500	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		9256.00000	10236	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		267.00000	187	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		11990.00000	13060	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		106.00000	71	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		14979.00000	16093	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		37.00000	24	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		18074.00000	19210	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		12.00000	7	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		21225.00000	22370	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		30828.00000	31978	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		27610.00000	28759	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		24408.00000	25556	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		4471.00000	3834	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3112.00000	3625	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.58500	8.43800		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5334.00000	4582	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4710.00000	5437	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		6577.00000	5733	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3942.00000	4577	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		6905.00000	6039	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3769.00000	4382	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3984.00000	3354	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5881.00000	6731	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2816.00000	2313	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7244.00000	8220	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1898.00000	1516	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8866.00000	9963	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1197.00000	925	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10714.00000	11922	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		777.00000	586	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		12853.00000	14142	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		485.00000	356	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15130.00000	16481	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		290.00000	208	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17514.00000	18911	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		48.00000	32	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		25065.00000	26528	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		92.00000	62	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22501.00000	23951	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		167.00000	116	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		19978.00000	21407	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6255.00000	5434	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4122.00000	4780	1.74	0.00	0.00
R201 On 02/11/2006 Bond Future			8.60500	8.53300		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.55	Call		17194.00000	15018	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		16205.00000	18210	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		24096.00000	21473	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		11563.00000	13121	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		20507.00000	18102	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		13725.00000	15500	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	8.50	Call		15647.00000	13591	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		17571.00000	19694	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18814.00000	16523	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		14923.00000	16812	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34004.00000	30905	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		7279.00000	8361	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9157.00000	7703	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25805.00000	28532	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4673.00000	3777	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		36321.00000	39605	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2001.00000	1539	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		48929.00000	52648	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		833.00000	614	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		63328.00000	67289	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		305.00000	214	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		78659.00000	82749	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		97.00000	65	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		94610.00000	98758	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		27.00000	17	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		111003.00000	115173	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		45132.00000	41669	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4475.00000	5192	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.61500	8.53400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		26870.00000	24475	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		25959.00000	28163	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		33486.00000	30783	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		21282.00000	23178	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		30097.00000	27546	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		23520.00000	25567	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		25320.00000	23006	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		27258.00000	29543	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		28462.00000	25989	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		24713.00000	26839	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		42617.00000	39567	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		16523.00000	18071	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		18257.00000	16360	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		34594.00000	37296	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12396.00000	10925	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		43394.00000	46521	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7849.00000	6783	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		53775.00000	57307	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5077.00000	4321	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		66203.00000	70046	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3139.00000	2629	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		79745.00000	83833	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		1852.00000	1525	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		94221.00000	98492	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1040.00000	842	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		109461.00000	113861	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		52481.00000	49130	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12743.00000	13990	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.57300	8.50100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13793.00000	11344	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		13862.00000	16377	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		19476.00000	16440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		9240.00000	11168	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		23871.00000	20469	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		6845.00000	8407	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		17456.00000	14612	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		10639.00000	12760	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		15561.00000	12913	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12179.00000	14495	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6889.00000	5389	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24459.00000	27923	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2905.00000	2145	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		38392.00000	42596	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1014.00000	701	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		54844.00000	59496	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		287.00000	185	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		72900.00000	77762	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		65.00000	39	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		91911.00000	96849	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		111553.00000	116512	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		152371.00000	157335	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		131714.00000	136677	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.58200	8.50300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		19849.00000	17181	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		20054.00000	22753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		25225.00000	22122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15270.00000	17534	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		29215.00000	25832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		12565.00000	14548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		23350.00000	20391	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		16766.00000	19174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		21558.00000	18744	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		18360.00000	20913	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		40473.00000	36454	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7349.00000	8696	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		12587.00000	10637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30039.00000	33456	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7390.00000	6082	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		42492.00000	46550	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3987.00000	3187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		57152.00000	61719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1963.00000	1521	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		73615.00000	78540	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		876.00000	657	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		91450.00000	96597	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		41.00000	27	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		150107.00000	155460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		127.00000	89	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		129896.00000	135224	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		353.00000	255	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		110295.00000	115564	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.56000	8.48900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20985.00000	18304	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		20183.00000	22663	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27223.00000	24115	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		15575.00000	17627	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31796.00000	28424	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		13009.00000	14798	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		25057.00000	22088	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		17006.00000	19197	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		22976.00000	20150	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		18540.00000	20875	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		44443.00000	40506	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8124.00000	9347	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12449.00000	10524	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		30099.00000	33335	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6435.00000	5230	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43018.00000	46973	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2794.00000	2163	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		58804.00000	63333	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1166.00000	864	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		77112.00000	81971	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		425.00000	301	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		96832.00000	101868	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		134.00000	90	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		117542.00000	122658	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		8.00000	5	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		161101.00000	166258	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		36.00000	23	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		139000.00000	144148	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.56600	8.48800		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		33301.00000	30366	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		32437.00000	35104	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		39446.00000	36221	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		27859.00000	30237	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43781.00000	40374	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		25137.00000	27331	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		37348.00000	34218	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		29317.00000	31790	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		35299.00000	32266	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		30842.00000	33411	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		55344.00000	51519	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19360.00000	21138	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24141.00000	21719	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		41510.00000	44691	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16496.00000	14605	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		52566.00000	56278	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10479.00000	9101	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		65731.00000	69956	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6772.00000	5794	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		81701.00000	86325	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4173.00000	3514	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		99287.00000	104230	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2446.00000	2025	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		118268.00000	123449	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		715.00000	571	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		159587.00000	165045	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1359.00000	1105	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		138429.00000	143778	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.53600	8.46600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		8457.00000	6160	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		9632.00000	12451	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		17185.00000	13612	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		3821.00000	5364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		22693.00000	18600	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2179.00000	3202	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		14690.00000	11417	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		4931.00000	6773	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		10315.00000	7686	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		7825.00000	10313	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		12395.00000	9439	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		6261.00000	8421	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3246.00000	2131	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		19285.00000	23286	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		642.00000	362	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		35732.00000	40567	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		74.00000	35	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		54751.00000	59828	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		74824.00000	79937	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		95534.00000	100650	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		116839.00000	121955	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		138754.00000	143870	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		38437.00000	33578	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		389.00000	646	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.53900	8.46400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		21184.00000	18493	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		22202.00000	24940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22977.00000	20141	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		20365.00000	22959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		28868.00000	25604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		15485.00000	17651	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		33202.00000	29666	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		12736.00000	14628	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		26820.00000	23698	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17008.00000	19315	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24856.00000	21876	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		18635.00000	21084	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14891.00000	12775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		30627.00000	33940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8967.00000	7510	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		43560.00000	47532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4979.00000	4062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		58953.00000	63464	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2532.00000	2008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		76427.00000	81331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1171.00000	901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		95545.00000	100703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		490.00000	365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		115918.00000	121222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		184.00000	133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		137259.00000	142637	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		45299.00000	41150	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		7456.00000	8736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		62.00000	43	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		159397.00000	164806	8.55	0.00	0.00
Total for Derivatives:							60.00	1,784.00

Grand Total: 60.00 1,784.00