



Daily MTM Report

Daily summary for 17/08/2006

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			8.37500	8.43000			0.00	0.00
R157 On 15/09/2015 Bond			8.53500	8.58000			0.00	0.00
R186 On 21/12/2026 Bond			8.33500	8.39000			0.00	0.00
R194 On 28/02/2008 Bond			8.47000	8.52500			0.00	0.00
R201 On 21/12/2014 Bond			8.54000	8.59500			0.00	0.00
R203 On 15/09/2017 Bond			8.52000	8.57000			0.00	0.00
R204 On 21/12/2018 Bond			8.50500	8.56500			0.00	0.00
R207 On 15/01/2020 Bond			8.48400	8.54700			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			237.98700	237.39800		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		74855.00000	80482	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		875.00000	612	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.94300	242.35800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		124144.00000	129863	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		564.00000	433	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.73700	8.79100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.77500	8.82900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60800	8.61500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.35900	8.39600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.86300	8.92200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.72900	8.78200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.74500	8.78900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.72600	8.76300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.11700	8.11300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.43600	8.45800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3570.00000	3517	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		10.00000	11	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.72100	8.76400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3210.00000	3115	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		126.00000	136	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.84200	8.92000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3673.00000	3508	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		209.00000	235	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.92300	8.98000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3913.00000	3796	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		304.00000	325	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.99900	9.09400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4546.00000	4339	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		368.00000	410	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.00100	9.08300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26201.00000	26077	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22321.00000	22395	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.86700	8.93200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		31644.00000	30561	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		931.00000	1017	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.92000	8.98100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		69210.00000	66873	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		6.00000	8	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.77600	8.83700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104405.00000	100656	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			7.33600	7.33800		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.62200	7.62600		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.97000	7.97300		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.76800	7.77000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99000	7.99500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.21800	8.22700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.01800	8.02700		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.49500	8.54500		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.25	Call		5085.00000	5634	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15412.00000	14218	4.33	101.00	101.00
R153 On 02/11/2006 Bond Future	8.55	Call		9844.00000	10690	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9670.00000	8774	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8923.00000	9719	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10491.00000	9545	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13988.00000	15022	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6881.00000	6173	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8055.00000	8801	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11368.00000	10372	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2482.00000	2808	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		21653.00000	20237	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1002.00000	1161	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29103.00000	27521	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		310.00000	370	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		37429.00000	35747	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		99.00000	120	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		46323.00000	44602	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		27.00000	33	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55446.00000	53710	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6.00000	8	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		64710.00000	62970	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		74081.00000	72340	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		20049.00000	21288	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4351.00000	3848	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26894.00000	28293	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2686.00000	2343	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.39100	8.45300		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		15078.00000	16083	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15177.00000	14147	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16009.00000	17049	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14470.00000	13475	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16973.00000	18046	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13798.00000	12837	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21070.00000	22273	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11385.00000	10553	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11627.00000	12490	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18307.00000	17135	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26647.00000	27995	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8892.00000	8205	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7942.00000	8621	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22918.00000	21562	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5063.00000	5563	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		28410.00000	26875	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2930.00000	3268	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		34726.00000	33029	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1779.00000	2004	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		42103.00000	40292	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1028.00000	1169	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		49958.00000	48064	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		293.00000	340	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		66675.00000	64687	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		564.00000	648	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		58180.00000	56228	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32700.00000	34173	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6947.00000	6385	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.57000	8.62000		8.40	0.00	14.00
R157 On 02/11/2006 Bond Future	7.75	Call		1470.00000	1722	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		67035.00000	63636	7.23	13.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		15637.00000	17159	8.09	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	8.50	Put		24424.00000	22295	8.09	116.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		19246.00000	20981	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		20705.00000	18789	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		21201.00000	23041	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		19016.00000	17206	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		25396.00000	27442	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		15966.00000	14360	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		17390.00000	19020	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		22506.00000	20484	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		37280.00000	39789	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9975.00000	8833	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8498.00000	9498	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		35851.00000	33200	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3918.00000	4476	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50195.00000	47102	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		535.00000	638	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		85762.00000	82214	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		167.00000	203	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		105438.00000	101822	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		10.00000	13	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		146545.00000	142896	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		45.00000	55	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		125748.00000	122107	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		50890.00000	53768	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6046.00000	5273	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		65622.00000	68772	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3566.00000	3064	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		81007.00000	84343	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2060.00000	1744	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13998.00000	15413	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26470.00000	24233	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.55600	8.60400		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		30868.00000	32554	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		31153.00000	29411	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		32655.00000	34405	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		29381.00000	27702	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36404.00000	38279	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		26051.00000	24497	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		29138.00000	30762	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		32996.00000	31192	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		27468.00000	29029	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		34912.00000	33045	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48549.00000	50693	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		20726.00000	19441	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		19107.00000	20347	8.18	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.25	Put		44681.00000	42494	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		12404.00000	13329	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		56450.00000	53947	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7366.00000	8001	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70233.00000	67439	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4494.00000	4917	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		86536.00000	83531	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2598.00000	2864	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		104180.00000	101017	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1420.00000	1577	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		122913.00000	119641	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		60802.00000	63188	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15828.00000	14786	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		73829.00000	76421	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12019.00000	11183	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		87469.00000	90232	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9129.00000	8464	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.33700	8.39400		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		25228.00000	28050	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		35760.00000	32212	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		36836.00000	40394	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		25128.00000	22317	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		22690.00000	25323	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		38882.00000	35145	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		20256.00000	22700	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		42148.00000	38223	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		12103.00000	13813	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		57211.00000	52552	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		5468.00000	6405	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		80554.00000	75122	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1978.00000	2390	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		108151.00000	102193	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		535.00000	670	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		138950.00000	132716	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		143.00000	184	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		172008.00000	165679	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		31.00000	41	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		206607.00000	200247	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		54301.00000	58677	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15668.00000	13675	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		74100.00000	79123	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9478.00000	8132	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		6.00000	7	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		242608.00000	236241	11.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future			8.33400	8.39100		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		44661.00000	47668	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		54797.00000	51470	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		56560.00000	60011	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44589.00000	41706	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		41885.00000	44777	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57647.00000	54205	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		39188.00000	41964	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		60615.00000	57057	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		29306.00000	31610	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		73803.00000	69773	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		19157.00000	20879	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		93434.00000	88823	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		11501.00000	12689	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		116652.00000	111506	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6199.00000	6938	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		143360.00000	137766	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3463.00000	3914	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		173823.00000	167941	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1809.00000	2065	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		206610.00000	200532	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		881.00000	1015	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		241415.00000	235216	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		73023.00000	76981	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34282.00000	31906	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		90806.00000	95208	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		26216.00000	24284	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.52400	8.59000		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3626.00000	4031	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3503.00000	3093	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3308.00000	3691	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3802.00000	3370	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3008.00000	3368	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4119.00000	3664	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1691.00000	1939	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5899.00000	5332	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		839.00000	988	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8157.00000	7490	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		350.00000	425	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		10790.00000	10050	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		117.00000	148	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13694.00000	12909	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		40.00000	51	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16766.00000	15963	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	7.00	Call		12.00000	15	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		19901.00000	19090	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23070.00000	22256	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		32681.00000	31866	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		29463.00000	28648	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26258.00000	25444	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.56000	8.63500		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5058.00000	5435	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4908.00000	4530	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5349.00000	5737	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4696.00000	4331	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5647.00000	6047	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4493.00000	4139	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4234.00000	4574	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5592.00000	5178	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3055.00000	3333	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6934.00000	6458	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2069.00000	2284	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8479.00000	7940	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1327.00000	1485	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10277.00000	9681	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		789.00000	896	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12289.00000	11642	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		488.00000	560	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14547.00000	13865	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		290.00000	336	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16917.00000	16209	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		164.00000	192	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19370.00000	18644	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		23.00000	27	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27021.00000	26272	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		46.00000	55	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24437.00000	23692	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		89.00000	105	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21883.00000	21145	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.55100	8.60900		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.60	Call		15612.00000	17257	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16133.00000	14414	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		17181.00000	18923	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		14811.00000	13188	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	8.75	Call		20545.00000	22474	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12424.00000	10989	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		14122.00000	15669	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		17545.00000	15727	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		12712.00000	14161	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19048.00000	17131	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		30022.00000	32375	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		7710.00000	6698	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6972.00000	7936	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		28032.00000	25631	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3262.00000	3810	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		39322.00000	36505	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1245.00000	1499	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		52585.00000	49475	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		461.00000	567	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		67368.00000	64110	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		147.00000	185	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		82914.00000	79587	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		40.00000	52	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		98965.00000	95612	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		9.00000	12	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		115397.00000	112035	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		40885.00000	43572	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4639.00000	3961	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.55600	8.61400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		25414.00000	27042	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26207.00000	24544	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26969.00000	28653	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24934.00000	23328	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30206.00000	32002	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22544.00000	21050	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		23904.00000	25474	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		27535.00000	25815	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		22438.00000	23950	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28919.00000	27140	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39005.00000	41060	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17453.00000	16217	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15831.00000	17045	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		36710.00000	34634	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10463.00000	11382	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		46003.00000	43632	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6410.00000	7057	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		56878.00000	54235	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4024.00000	4468	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		69693.00000	66846	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.25	Call		2408.00000	2696	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		83555.00000	80553	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1370.00000	1547	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		98280.00000	95167	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		740.00000	843	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		113703.00000	110515	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		48603.00000	50887	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13407.00000	12400	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.53000	8.58200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		13638.00000	15499	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		12403.00000	10686	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		19462.00000	21764	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8019.00000	6742	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		11963.00000	13674	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		14163.00000	12296	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		10425.00000	11986	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		16076.00000	14058	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		15448.00000	17459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		10794.00000	9227	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4707.00000	5582	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		27859.00000	25155	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1745.00000	2140	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		42814.00000	39629	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		520.00000	659	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		59932.00000	56493	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		122.00000	160	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		78317.00000	74776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22.00000	30	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		97450.00000	93880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		117127.00000	113550	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		157953.00000	154374	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		137295.00000	133716	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.53500	8.58800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		19729.00000	21580	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		18917.00000	17175	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25151.00000	27299	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		14272.00000	12826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		21451.00000	23403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		17269.00000	15626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16543.00000	18194	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		22520.00000	20577	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.55	Call		18092.00000	19844	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		20668.00000	18825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		35781.00000	38382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8429.00000	7437	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10093.00000	11261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		33317.00000	30891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5663.00000	6417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		46538.00000	43697	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2900.00000	3339	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		61837.00000	58683	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1345.00000	1575	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		78770.00000	75406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		562.00000	669	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		96908.00000	93422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		21.00000	26	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		155860.00000	152271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		70.00000	86	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135612.00000	132034	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		210.00000	254	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		115925.00000	112375	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.51300	8.57500		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		20534.00000	22849	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		18728.00000	16546	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		22531.00000	24976	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17129.00000	15076	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		18631.00000	20814	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20441.00000	18127	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16826.00000	18876	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22270.00000	19823	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		26798.00000	29492	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14256.00000	12454	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		38854.00000	42098	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8781.00000	7528	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9329.00000	10714	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		33225.00000	30113	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4404.00000	5203	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		47232.00000	43534	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1696.00000	2072	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63952.00000	59830	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		626.00000	784	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		82818.00000	78479	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		198.00000	254	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		102851.00000	98410	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		53.00000	70	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	7.00	Put		123707.00000	119226	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2.00000	3	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		167341.00000	162844	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		12.00000	16	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		145222.00000	140729	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.51500	8.57800		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		33013.00000	35336	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		31442.00000	29249	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		39123.00000	41677	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		26939.00000	24977	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		31079.00000	33322	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33083.00000	30810	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		29200.00000	31362	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34795.00000	32442	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		34999.00000	37400	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		29873.00000	27758	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		50224.00000	53130	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20700.00000	19091	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20680.00000	22427	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		44509.00000	41740	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13730.00000	15061	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		56261.00000	53075	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8419.00000	9359	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		70131.00000	66555	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5270.00000	5914	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		86658.00000	82787	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3134.00000	3552	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		104708.00000	100610	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1766.00000	2022	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		124049.00000	119788	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		472.00000	551	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165805.00000	161368	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		941.00000	1088	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		144471.00000	140102	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.48900	8.55500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		8309.00000	10867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8672.00000	6418	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		10203.00000	13084	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6942.00000	5010	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		12329.00000	15519	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5463.00000	3841	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		5230.00000	7137	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12903.00000	9997	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17222.00000	20959	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.75	Put		3206.00000	2131	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6652.00000	8882	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10660.00000	8077	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1641.00000	2461	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24178.00000	20186	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		233.00000	399	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		41820.00000	37174	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		18.00000	35	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		61192.00000	56397	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		81318.00000	76506	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		102032.00000	97219	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		123337.00000	118524	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		145252.00000	140439	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		32151.00000	36703	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		600.00000	340	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.48900	8.55600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		20758.00000	23244	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21189.00000	18837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		22548.00000	25166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		19390.00000	17169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		24426.00000	27175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		17697.00000	15607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		17443.00000	19664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		25114.00000	22497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		19055.00000	21409	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23097.00000	20612	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		28439.00000	31444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14626.00000	12792	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11884.00000	13589	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34274.00000	31140	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6841.00000	7973	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		48087.00000	44381	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3607.00000	4289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		64233.00000	60077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1729.00000	2100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		82277.00000	77809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		749.00000	929	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		101775.00000	97118	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		291.00000	369	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122372.00000	117612	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		101.00000	131	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	6.75	Put		143829.00000	139021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39846.00000	43433	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8656.00000	7404	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		31.00000	41	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166019.00000	161190	8.55	0.00	0.00

Total for Derivatives:							230.00	1,815.00
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Grand Total:							230.00	1,815.00
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