



# Daily MTM Report

Daily summary for 29/08/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.53000	8.60000			0.00	0.00
R157 On 15/09/2015 Bond			8.65500	8.72500			0.00	0.00
R186 On 21/12/2026 Bond			8.46500	8.53000			0.00	0.00
R194 On 28/02/2008 Bond			8.64000	8.70000			0.00	0.00
R201 On 21/12/2014 Bond			8.65500	8.72500			0.00	0.00
R203 On 15/09/2017 Bond			8.62500	8.69500			0.00	0.00
R204 On 21/12/2018 Bond			8.61000	8.68000			0.00	0.00
R207 On 15/01/2020 Bond			8.59100	8.66100			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

GOVI On 02/11/2006 jGovi			236.64400	235.87800		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		60126.00000	67285	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1346.00000	845	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.66700	240.89900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		109816.00000	117258	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		826.00000	588	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.86600	8.94000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.90000	8.97900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.73600	8.81000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.44000	8.46400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.99200	9.07500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.84800	8.93500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.86900	8.95700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.85200	8.93800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22400	8.21800		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.50400	8.51900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3712.00000	3676	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4.00000	4	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.83900	8.86500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3418.00000	3358	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		88.00000	92	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.98400	9.02700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3886.00000	3792	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		163.00000	174	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.08100	9.12800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4205.00000	4106	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		237.00000	251	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11100	9.16900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4697.00000	4568	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		324.00000	346	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.14000	9.19200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26068.00000	25979	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21922.00000	21961	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.99100	9.03800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33148.00000	32338	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		534.00000	568	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.07100	9.15900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		76053.00000	72669	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	1	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.90400	8.99800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		114178.00000	108450	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			7.32500	7.32500		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.58800	7.59200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.95100	7.95600		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.77500	7.77600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00800	8.00800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23800	8.23600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.03000	8.02700		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.64100	8.70850		4.50	25.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		9945.00000	11159	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8511.00000	7387	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		6471.00000	7403	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11970.00000	10564	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		5734.00000	6595	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12975.00000	11497	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		2855.00000	3382	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18854.00000	17044	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		5054.00000	5844	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14039.00000	12492	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1162.00000	1427	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		26005.00000	23933	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		369.00000	474	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		34143.00000	31910	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		83.00000	112	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		42875.00000	40566	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		20.00000	28	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		51917.00000	49587	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		4.00000	6	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		61096.00000	58760	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		70378.00000	68040	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		79753.00000	77415	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		15351.00000	16887	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5325.00000	4524	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		21751.00000	23548	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3216.00000	2676	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.55000	8.62900		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13491.00000	14712	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16068.00000	14712	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17197.00000	18595	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13265.00000	12086	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12632.00000	13807	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16844.00000	15442	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11807.00000	12937	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17657.00000	16210	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8804.00000	9747	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21236.00000	19601	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22354.00000	23954	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10351.00000	9374	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5713.00000	6422	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26440.00000	24572	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3421.00000	3915	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32519.00000	30437	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1830.00000	2140	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39377.00000	37111	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1043.00000	1237	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47118.00000	44735	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		563.00000	677	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55244.00000	52781	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		138.00000	170	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72271.00000	69727	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		287.00000	350	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63654.00000	61140	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28061.00000	29838	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8060.00000	7260	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.69300	8.74500		8.40	0.00	14.00
R157 On 02/11/2006 Bond Future	8.75	Call		18822.00000	20660	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		18461.00000	16537	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		15178.00000	16784	8.28	0.00	20.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.65	Put		22063.00000	19906	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		11971.00000	13343	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		26156.00000	23766	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		584.00000	708	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		75218.00000	71581	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		10535.00000	11792	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28391.00000	25885	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		13520.00000	15008	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24047.00000	21773	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		29594.00000	31981	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11358.00000	9984	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		5034.00000	5765	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		41456.00000	38425	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1953.00000	2298	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		57298.00000	53881	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		170.00000	210	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		94466.00000	90744	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		41.00000	52	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		114380.00000	110629	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		1.00000	2	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		155604.00000	151843	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8.00000	10	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		134780.00000	131020	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		42476.00000	45316	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6700.00000	5778	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56794.00000	59971	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3807.00000	3221	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		71977.00000	75383	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2098.00000	1742	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		9219.00000	10362	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30759.00000	28141	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.67400	8.74900		7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		27658.00000	30360	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27587.00000	24984	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5119.00000	5995	6.88	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		66934.00000	62505	6.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		15782.00000	17704	7.48	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		40720.00000	37338	7.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		65336.00000	69421	8.86	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		10478.00000	9259	8.86	0.00	150.00
R157 On 01/02/2007 Bond Future	8.65	Call		23914.00000	26398	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30922.00000	28102	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		20444.00000	22705	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		34584.00000	31541	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		22144.00000	24517	7.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.60	Put		32712.00000	29780	7.72	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		18816.00000	20965	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		36543.00000	33387	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		38109.00000	41319	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		20568.00000	18474	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11796.00000	13382	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		47653.00000	43934	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6664.00000	7727	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		60993.00000	56751	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3297.00000	3924	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		76446.00000	71769	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1699.00000	2060	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		94024.00000	89080	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		810.00000	1001	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		112675.00000	107560	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		356.00000	448	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		132131.00000	126919	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		49884.00000	53536	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15193.00000	13541	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		62680.00000	66700	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11152.00000	9868	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		76213.00000	80532	9.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8156.00000	7170	9.10	0.00	0.00
R186 On 02/11/2006 Bond Future			8.46800	8.53500		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		26124.00000	29659	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		29951.00000	26144	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		16511.00000	19128	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		42578.00000	37852	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		14509.00000	16902	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46236.00000	41285	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		12628.00000	14800	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		50056.00000	44884	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		6702.00000	8066	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		67345.00000	61366	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		2505.00000	3130	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		93126.00000	86409	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		706.00000	922	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		122413.00000	115286	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		138.00000	189	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		154088.00000	146796	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		27.00000	38	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		187427.00000	180095	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		4.00000	6	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		222115.00000	214774	11.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	8.75	Call		41596.00000	46217	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		18499.00000	15776	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		60045.00000	65560	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10958.00000	9131	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		258138.00000	250796	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.46400	8.53200		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		46500.00000	50206	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		49980.00000	46273	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		35770.00000	38929	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		61356.00000	57103	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		33304.00000	36325	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64516.00000	60124	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		30925.00000	33805	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		67802.00000	63270	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		22360.00000	24682	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		82307.00000	77216	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		13894.00000	15552	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		103622.00000	97868	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7837.00000	8918	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		128438.00000	122105	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3909.00000	4535	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		156521.00000	149734	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2043.00000	2401	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		187854.00000	180799	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		992.00000	1181	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		221242.00000	214019	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		445.00000	537	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		256430.00000	249109	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		61693.00000	66037	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		38401.00000	35333	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		78434.00000	83345	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		29294.00000	26793	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.70500	8.77600		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2304.00000	2645	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4472.00000	3939	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1827.00000	2117	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5230.00000	4646	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2056.00000	2372	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4842.00000	4283	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		885.00000	1059	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7384.00000	6684	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		364.00000	451	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9973.00000	9186	1.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	7.75	Call		119.00000	154	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12851.00000	12012	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		29.00000	40	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15897.00000	15034	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8.00000	11	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19025.00000	18154	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		22183.00000	21310	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		25359.00000	24485	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		34973.00000	34099	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		31754.00000	30880	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		28549.00000	27675	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.74500	8.82800		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4481.00000	4874	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5263.00000	4823	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3958.00000	4323	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5744.00000	5276	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3237.00000	3560	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6531.00000	6022	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4215.00000	4594	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5499.00000	5046	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2238.00000	2492	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8053.00000	7475	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1436.00000	1623	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9782.00000	9137	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		866.00000	995	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11752.00000	11049	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		478.00000	560	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13914.00000	13164	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		278.00000	330	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16273.00000	15493	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		155.00000	186	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18718.00000	17917	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		82.00000	99	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21224.00000	20409	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		9.00000	11	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28944.00000	28114	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		20.00000	24	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26347.00000	25520	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		41.00000	51	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23771.00000	22948	1.49	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future			8.66600	8.73900		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		15130.00000	17269	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14499.00000	12442	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		12218.00000	14097	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17338.00000	15020	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		9652.00000	11268	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20565.00000	17984	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		10891.00000	12638	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		18902.00000	16452	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		8502.00000	9987	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22327.00000	19616	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		23697.00000	26443	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8874.00000	7423	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		4098.00000	4982	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32649.00000	29335	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1614.00000	2044	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		45164.00000	41397	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		491.00000	653	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		59322.00000	55286	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		145.00000	200	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		74542.00000	70400	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		36.00000	51	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		90292.00000	86111	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		7.00000	11	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		106422.00000	102228	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1.00000	2	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		122879.00000	118682	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		33960.00000	37198	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5204.00000	4245	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.66800	8.74300		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		25357.00000	27505	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		24964.00000	22894	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		22382.00000	24379	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27616.00000	25395	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		19594.00000	21437	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30495.00000	28120	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		20964.00000	22885	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29026.00000	26729	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		18272.00000	20038	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32022.00000	29569	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		33569.00000	36073	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		19286.00000	17572	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		12420.00000	13796	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40569.00000	37726	8.91	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.00	Call		7840.00000	8841	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50649.00000	47432	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4541.00000	5212	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		62278.00000	58731	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2713.00000	3152	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		75650.00000	71872	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1537.00000	1808	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		89953.00000	86007	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		824.00000	982	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		105003.00000	100943	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		417.00000	503	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		120649.00000	116517	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		42687.00000	45508	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14760.00000	13363	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.63500	8.70700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		13368.00000	16111	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10456.00000	8297	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10057.00000	12354	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13936.00000	11330	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8622.00000	10696	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15919.00000	13091	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		7331.00000	9188	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18063.00000	15018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6181.00000	7828	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		20364.00000	17109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2298.00000	3076	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33982.00000	29857	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		667.00000	946	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		50267.00000	45645	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		147.00000	222	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		68092.00000	63264	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		24.00000	39	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		86751.00000	81864	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		3.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		105963.00000	101063	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		125656.00000	120754	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		166485.00000	161583	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		145827.00000	140924	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.63800	8.71200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		19748.00000	22433	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17211.00000	14930	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.65	Call		16509.00000	18907	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20667.00000	18100	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15023.00000	17278	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22552.00000	19841	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		13626.00000	15739	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24542.00000	21689	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12318.00000	14291	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26636.00000	23643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		29354.00000	32721	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10344.00000	8744	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7056.00000	8377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38622.00000	34976	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3679.00000	4476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52895.00000	48726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1731.00000	2162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		69010.00000	64475	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		730.00000	937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		86496.00000	81736	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		274.00000	361	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		104962.00000	100083	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		164187.00000	159224	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		27.00000	37	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		143909.00000	138954	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		91.00000	123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		124147.00000	119213	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.61800	8.69000		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		16661.00000	19140	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19525.00000	16840	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		20447.00000	23248	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		16172.00000	13809	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		14924.00000	17240	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21385.00000	18537	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		11774.00000	13761	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25485.00000	22307	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		13295.00000	15445	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23371.00000	20358	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		31567.00000	35097	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9761.00000	8126	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5798.00000	7008	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37961.00000	34006	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2332.00000	2934	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		53427.00000	48865	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		726.00000	958	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	7.75	Put		71249.00000	66316	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		216.00000	295	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		90675.00000	85590	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		53.00000	75	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		110973.00000	105831	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11.00000	16	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		131931.00000	126772	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		175605.00000	170441	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2.00000	3	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		153478.00000	148315	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.61800	8.69100		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		29642.00000	32206	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32545.00000	29933	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		33480.00000	36229	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29324.00000	26897	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		27806.00000	30276	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34264.00000	31558	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		24307.00000	26584	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		37931.00000	35032	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		26027.00000	28401	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		36059.00000	33257	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43952.00000	47135	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		22458.00000	20464	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		16637.00000	18424	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48495.00000	45106	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10589.00000	11901	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		61149.00000	57284	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6162.00000	7046	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		75903.00000	71611	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3680.00000	4259	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		93097.00000	88501	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2077.00000	2434	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		111679.00000	106861	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1105.00000	1311	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		131416.00000	126447	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		259.00000	315	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		173620.00000	168500	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		552.00000	664	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		152111.00000	147047	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.59700	8.66800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7114.00000	9767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		8407.00000	5946	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		10993.00000	14377	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		5136.00000	3406	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4245.00000	6152	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		12767.00000	9560	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3171.00000	4731	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		15338.00000	11783	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		5555.00000	7831	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		10452.00000	7614	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2314.00000	3557	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		18146.00000	14274	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		508.00000	887	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		31204.00000	26469	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		40.00000	84	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		49786.00000	44715	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	4	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		69335.00000	64223	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		89476.00000	84362	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		110191.00000	105076	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		131496.00000	126381	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		153411.00000	148296	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		24419.00000	29070	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1027.00000	564	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.59500	8.66800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		19411.00000	22065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20692.00000	18136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		23001.00000	25948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		17198.00000	14935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		16185.00000	18544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24627.00000	21776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		14710.00000	16922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		26762.00000	23765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		17752.00000	20259	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		22604.00000	19900	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13325.00000	15394	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		29007.00000	25866	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8676.00000	10198	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		39076.00000	35388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4678.00000	5627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		53935.00000	49674	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2287.00000	2819	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		70924.00000	66246	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1006.00000	1272	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.50	Put		89564.00000	84620	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		396.00000	513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		109433.00000	104340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		138.00000	184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		130229.00000	125065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		43.00000	58	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		151781.00000	146587	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		33484.00000	37119	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10304.00000	8729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		11.00000	16	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		174009.00000	168804	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>25.00</b>	<b>2,365.00</b>
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<b>Grand Total:</b>							<b>25.00</b>	<b>2,365.00</b>
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