



Daily MTM Report

Daily summary for 10/08/2006

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			8.44000	8.42500			0.00	0.00
R157 On 15/09/2015 Bond			8.59500	8.58000			0.00	0.00
R186 On 21/12/2026 Bond			8.37000	8.34500			0.00	0.00
R194 On 28/02/2008 Bond			8.49500	8.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.60000	8.59000			0.00	0.00
R203 On 15/09/2017 Bond			8.58000	8.56000			0.00	0.00
R204 On 21/12/2018 Bond			8.57000	8.55000			0.00	0.00
R207 On 15/01/2020 Bond			8.54900	8.52800			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			237.36800	237.56700		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		76690.00000	74745	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1020.00000	1065	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.28800	242.48100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		125429.00000	123526	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		619.00000	646	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.81600	8.80300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.84800	8.83400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.68600	8.66900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.41200	8.42400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.93900	8.92000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.79600	8.78800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.81600	8.80600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.79900	8.78700		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			8.44400	8.47500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3614.00000	3540	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		13.00000	14	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.78300	8.80800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3316.00000	3259	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		125.00000	129	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.95500	8.98700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3824.00000	3754	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		198.00000	206	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04500	9.04900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4064.00000	4054	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		287.00000	287	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.08500	9.08500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4536.00000	4534	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		382.00000	379	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.09800	9.09400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26391.00000	26354	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22488.00000	22437	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.95100	8.95300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32171.00000	32095	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1085.00000	1041	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.01000	8.99300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		69667.00000	70329	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10.00000	8	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.84900	8.83900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104500.00000	105102	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			7.34800	7.35200		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.64300	7.65200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.98700	8.00000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.77400	7.78300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99700	8.00800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.22700	8.24200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02600	8.03800		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.55000	8.53000		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.55	Call		10600.00000	10125	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9903.00000	10125	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8771.00000	8337	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11561.00000	11823	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		9660.00000	9205	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10705.00000	10947	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		14793.00000	14247	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7163.00000	7314	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5692.00000	5348	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15497.00000	15849	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		2914.00000	2686	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		21563.00000	22031	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1256.00000	1129	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		28835.00000	29404	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		426.00000	370	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		37022.00000	37663	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		149.00000	125	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		45851.00000	46524	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		45.00000	37	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		54942.00000	55630	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		12.00000	9	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		64194.00000	64887	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		73560.00000	74256	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		20863.00000	20252	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4643.00000	4727	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		27681.00000	27026	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2951.00000	2992	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.47400	8.45700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		15366.00000	14999	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15596.00000	15786	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		17260.00000	16873	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14216.00000	14387	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21349.00000	20927	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11796.00000	11931	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11909.00000	11585	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18720.00000	18953	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16297.00000	15920	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14888.00000	15069	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26905.00000	26447	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9281.00000	9380	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8201.00000	7936	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23308.00000	23600	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5284.00000	5080	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		28763.00000	29116	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3102.00000	2957	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		35029.00000	35442	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1913.00000	1811	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		42367.00000	42823	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1125.00000	1057	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		50186.00000	50675	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		335.00000	309	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		66848.00000	67380	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		630.00000	587	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		58377.00000	58891	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32930.00000	32443	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7309.00000	7379	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.62000	8.61000		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.60	Call		20609.00000	19999	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		21338.00000	21458	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		18722.00000	18135	8.15	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	8.55	Put		23109.00000	23252	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		26820.00000	26151	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16661.00000	16721	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		16932.00000	16370	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24990.00000	25157	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		38706.00000	37969	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10672.00000	10665	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		9539.00000	9116	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		36163.00000	36469	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4628.00000	4353	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50176.00000	50630	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1863.00000	1715	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		66699.00000	67281	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		734.00000	661	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		85232.00000	85888	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		252.00000	221	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		104794.00000	105492	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		19.00000	16	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		145825.00000	146550	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		75.00000	64	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		125049.00000	125767	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		52237.00000	51466	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6664.00000	6622	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		66851.00000	66070	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4066.00000	4014	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		82115.00000	81336	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2438.00000	2389	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		15251.00000	14715	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26994.00000	27187	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.62500	8.60900		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		31411.00000	30655	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		32053.00000	32437	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		29688.00000	28953	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		33902.00000	34306	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36922.00000	36106	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		26925.00000	27249	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33192.00000	32415	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30274.00000	30637	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		28022.00000	27308	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		35822.00000	36248	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		49045.00000	48138	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21578.00000	21811	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		19639.00000	19045	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		45570.00000	46115	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		12876.00000	12411	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		57279.00000	57954	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7748.00000	7412	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70971.00000	71774	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4797.00000	4558	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		87196.00000	88096	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2823.00000	2661	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		104761.00000	105739	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1574.00000	1472	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		123423.00000	124460	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		61233.00000	60257	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16616.00000	16779	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74183.00000	73153	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12729.00000	12839	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		87742.00000	86673	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9758.00000	9829	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37400	8.34800		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		29154.00000	27394	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		34549.00000	35696	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		41345.00000	39264	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		24501.00000	25327	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		26445.00000	24773	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		37500.00000	38735	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		23828.00000	22247	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		40584.00000	41911	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		14875.00000	13676	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		54848.00000	56556	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		7220.00000	6479	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		77171.00000	79336	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2878.00000	2501	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		103914.00000	106445	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		886.00000	739	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		134165.00000	136925	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		270.00000	216	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		166999.00000	169852	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		69.00000	53	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		201508.00000	204399	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		59305.00000	56908	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15536.00000	16047	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		79366.00000	76752	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9608.00000	9901	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		14.00000	11	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		237481.00000	240384	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.37300	8.34700		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		48242.00000	46510	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		53493.00000	54652	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		60493.00000	58560	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		43638.00000	44595	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		45368.00000	43691	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		56245.00000	57458	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		42570.00000	40948	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		59113.00000	60381	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		32251.00000	30861	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		71863.00000	73363	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		21504.00000	20417	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		90897.00000	92701	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		13236.00000	12447	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		113501.00000	115603	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7359.00000	6840	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		139636.00000	142006	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4232.00000	3893	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		169708.00000	172259	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2284.00000	2078	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		202200.00000	204884	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1153.00000	1036	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		236803.00000	239576	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		77313.00000	75162	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		33687.00000	34426	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		95364.00000	93034	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25889.00000	26450	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.56300	8.53300		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3834.00000	3605	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3625.00000	3765	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3513.00000	3294	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3921.00000	4072	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4172.00000	3932	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3344.00000	3475	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2077.00000	1913	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5581.00000	5788	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1100.00000	991	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		7714.00000	7975	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		500.00000	438	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		10236.00000	10545	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		187.00000	158	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13060.00000	13401	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		71.00000	58	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16093.00000	16451	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		24.00000	19	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		19210.00000	19575	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	6.75	Call		7.00000	5	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		22370.00000	22739	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		31978.00000	32348	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		28759.00000	29129	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		25556.00000	25926	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.61900	8.58500		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5434.00000	5228	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4780.00000	4916	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4582.00000	4393	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5437.00000	5590	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5733.00000	5521	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4577.00000	4708	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		6039.00000	5823	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4382.00000	4507	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3354.00000	3196	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6731.00000	6914	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2313.00000	2186	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8220.00000	8435	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1516.00000	1419	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9963.00000	10208	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		925.00000	857	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11922.00000	12196	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		586.00000	538	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14142.00000	14436	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		356.00000	324	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16481.00000	16791	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		208.00000	187	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18911.00000	19232	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		32.00000	28	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		26528.00000	26865	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		62.00000	55	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		23951.00000	24285	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		116.00000	103	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21407.00000	21736	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.63000	8.60500		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.60	Call		16523.00000	15607	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16812.00000	17343	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		15018.00000	14146	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		18210.00000	18783	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		21473.00000	20440	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13121.00000	13534	8.45	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	8.65	Call		18102.00000	17145	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15500.00000	15990	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		13591.00000	12762	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19694.00000	20312	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		30905.00000	29713	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8361.00000	8616	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		7703.00000	7106	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		28532.00000	29381	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3777.00000	3404	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		39605.00000	40679	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1539.00000	1345	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		52648.00000	53901	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		614.00000	521	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		67289.00000	68643	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		214.00000	176	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		82749.00000	84158	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		65.00000	51	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		98758.00000	100191	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		17.00000	13	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		115173.00000	116615	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		41669.00000	40367	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5192.00000	5336	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.62500	8.61500		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		25989.00000	25553	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26839.00000	26969	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		24475.00000	24050	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28163.00000	28304	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30783.00000	30317	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23178.00000	23278	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		27546.00000	27099	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25567.00000	25686	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		23006.00000	22592	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29543.00000	29695	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39567.00000	39060	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18071.00000	18130	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		16360.00000	16008	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37296.00000	37509	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10925.00000	10641	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		46521.00000	46804	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6783.00000	6570	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		57307.00000	57660	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4321.00000	4163	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		70046.00000	70454	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2629.00000	2518	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		83833.00000	84288	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		1525.00000	1451	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		98492.00000	98984	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		842.00000	795	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		113861.00000	114380	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		49130.00000	48591	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13990.00000	14018	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.59400	8.57300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		12913.00000	12062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		14495.00000	15085	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		11344.00000	10552	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		16377.00000	17026	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		16440.00000	15475	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		11168.00000	11644	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		20469.00000	19400	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8407.00000	8779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		14612.00000	13703	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		12760.00000	13292	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		5389.00000	4892	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		27923.00000	28868	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2145.00000	1889	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		42596.00000	43781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		701.00000	595	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		59496.00000	60831	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		185.00000	150	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77762.00000	79169	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		39.00000	30	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		96849.00000	98282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		6.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		116512.00000	117952	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		157335.00000	158777	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		136677.00000	138119	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.60300	8.58200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		20391.00000	19549	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		19174.00000	19752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		17181.00000	16418	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		22753.00000	23409	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		22122.00000	21242	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		17534.00000	18074	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25832.00000	24879	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		14548.00000	15015	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		18744.00000	17941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		20913.00000	21530	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		36454.00000	35338	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8696.00000	9001	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10637.00000	10070	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		33456.00000	34309	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6082.00000	5696	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		46550.00000	47584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3187.00000	2948	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		61719.00000	62900	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1521.00000	1387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		78540.00000	79826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		657.00000	590	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		96597.00000	97950	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		27.00000	23	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		155460.00000	156876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		89.00000	77	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135224.00000	136633	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		255.00000	225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		115564.00000	116954	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.58100	8.56000		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		20150.00000	19153	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20875.00000	21396	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		18304.00000	17353	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22663.00000	23231	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		24115.00000	23032	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17627.00000	18064	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		28424.00000	27264	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14798.00000	15156	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		22088.00000	21047	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19197.00000	19675	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		40506.00000	39192	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9347.00000	9552	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		10524.00000	9822	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		33335.00000	34151	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5230.00000	4780	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		46973.00000	48042	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2163.00000	1923	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63333.00000	64613	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		864.00000	748	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		81971.00000	83374	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		301.00000	252	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		101868.00000	103339	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		90.00000	73	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		122658.00000	124160	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5.00000	4	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		166258.00000	167776	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		23.00000	18	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		144148.00000	145662	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.58700	8.56600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		32266.00000	31318	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33411.00000	33964	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		30366.00000	29446	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		35104.00000	35685	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		36221.00000	35220	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30237.00000	30737	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		40374.00000	39323	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		27331.00000	27781	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		34218.00000	33243	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		31790.00000	32316	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		51519.00000	50358	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21138.00000	21477	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		21719.00000	20948	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		44691.00000	45421	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		14605.00000	13994	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		56278.00000	57167	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9101.00000	8650	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		69956.00000	71005	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5794.00000	5467	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		86325.00000	87498	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3514.00000	3289	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		104230.00000	105506	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2025.00000	1879	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		123449.00000	124804	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		571.00000	519	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165045.00000	166494	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1105.00000	1016	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		143778.00000	145189	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.55700	8.53600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9439.00000	8557	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8421.00000	9066	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		6160.00000	5479	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12451.00000	13297	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		13612.00000	12541	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5364.00000	5820	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		18600.00000	17371	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3202.00000	3500	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		11417.00000	10437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6773.00000	7321	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7686.00000	6905	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	8.50	Put		10313.00000	11058	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2131.00000	1809	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23286.00000	24491	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		362.00000	285	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		40567.00000	42017	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		35.00000	25	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		59828.00000	61345	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		79937.00000	81464	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		100650.00000	102177	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		121955.00000	123482	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		143870.00000	145397	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		33578.00000	32121	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		646.00000	716	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.56100	8.53900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		21876.00000	20944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21084.00000	21736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		18493.00000	17646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		24940.00000	25677	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		20141.00000	19251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		22959.00000	23653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		25604.00000	24589	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		17651.00000	18220	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		29666.00000	28572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14628.00000	15119	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		23698.00000	22724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		19315.00000	19925	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12775.00000	12100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		33940.00000	34850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7510.00000	7039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		47532.00000	48645	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4062.00000	3762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		63464.00000	64748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2008.00000	1834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		81331.00000	82742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		901.00000	811	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		100703.00000	102197	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		365.00000	323	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		121222.00000	122764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		133.00000	115	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		142637.00000	144203	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		41150.00000	39885	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		8736.00000	9055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		43.00000	37	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		164806.00000	166384	8.55	0.00	0.00
Total for Derivatives:							0.00	1,784.00

Grand Total: 0.00 1,784.00