



# Daily MTM Report

Daily summary for 25/08/2006

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			8.63000	8.61000			0.00	0.00
R157 On 15/09/2015 Bond			8.76000	8.74000			0.00	0.00
R186 On 21/12/2026 Bond			8.56500	8.55000			0.00	0.00
R194 On 28/02/2008 Bond			8.73000	8.71000			0.00	0.00
R201 On 21/12/2014 Bond			8.76000	8.74000			0.00	0.00
R203 On 15/09/2017 Bond			8.73000	8.71000			0.00	0.00
R204 On 21/12/2018 Bond			8.71500	8.70000			0.00	0.00
R207 On 15/01/2020 Bond			8.69600	8.68400			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			235.48800	235.68900		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		58566.00000	56686	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1676.00000	1806	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.47900	240.69800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		107940.00000	105819	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		960.00000	1029	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.93200	8.93600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.97600	8.97600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.82900	8.79800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.45300	8.46700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.06900	9.07000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.92800	8.93100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.95500	8.95000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.94100	8.92900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.16800	8.18000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.53000	8.53100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3742.00000	3740	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		5.00000	5	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.86200	8.87400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3442.00000	3414	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		91.00000	92	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.02300	9.04300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3925.00000	3881	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		163.00000	167	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.08800	9.11100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4174.00000	4125	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		247.00000	254	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16700	9.19000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4748.00000	4696	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		320.00000	328	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.17100	9.19200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26159.00000	26111	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22011.00000	22013	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.03200	9.04700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33375.00000	33105	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		600.00000	598	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.15300	9.15500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		75891.00000	75824	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1.00000	1	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.99000	8.99500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		113996.00000	113689	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			7.32600	7.32700		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.59000	7.60200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.93600	7.96200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.76000	7.77400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99400	8.00400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23600	8.23500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.03700	8.03000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.73200	8.63700		4.50	0.00	468.00
R153 On 02/11/2006 Bond Future	8.55	Call		7798.00000	6340	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10821.00000	12651	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		11579.00000	9728	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7668.00000	9106	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		6979.00000	5621	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11743.00000	13674	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3685.00000	2814	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17208.00000	19627	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		6215.00000	4958	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12724.00000	14756	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1622.00000	1157	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23989.00000	26814	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		571.00000	375	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31869.00000	34961	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		147.00000	87	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		40462.00000	43691	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		40.00000	21	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		49461.00000	52731	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		9.00000	4	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		58625.00000	61909	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		67902.00000	71190	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		77277.00000	80566	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17297.00000	15013	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4795.00000	5800	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23919.00000	21295	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2907.00000	3573	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.66900	8.64300		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13460.00000	13016	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16493.00000	16895	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12607.00000	12179	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17274.00000	17693	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11788.00000	11376	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18094.00000	18528	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17140.00000	16637	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13663.00000	14006	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8805.00000	8458	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21693.00000	22192	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22259.00000	21689	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10711.00000	10988	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5730.00000	5466	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26913.00000	27495	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3446.00000	3259	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33000.00000	33660	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1854.00000	1735	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39858.00000	40585	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1065.00000	989	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47596.00000	48366	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		580.00000	534	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55717.00000	56517	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		145.00000	131	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72734.00000	73567	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		298.00000	272	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64121.00000	64941	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		27927.00000	27301	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8382.00000	8602	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.76800	8.75800		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.75	Call		18903.00000	18405	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19480.00000	19704	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		15304.00000	14854	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		23127.00000	23398	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		12129.00000	11730	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		27252.00000	27574	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		647.00000	595	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		76220.00000	76889	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		10704.00000	10331	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		29498.00000	29846	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		13663.00000	13238	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25129.00000	25425	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		29518.00000	28922	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		12221.00000	12346	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		5210.00000	4970	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		42570.00000	43051	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2079.00000	1952	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		58363.00000	58957	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		198.00000	178	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		95432.00000	96133	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		51.00000	45	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		115328.00000	116043	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		156543.00000	157264	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		11.00000	9	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		135721.00000	136440	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		42212.00000	41551	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7375.00000	7435	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56349.00000	55649	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4300.00000	4321	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		71378.00000	70659	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2437.00000	2439	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		9395.00000	9049	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		31874.00000	32249	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.79000	8.76700		7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		27364.00000	26469	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		28562.00000	29286	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5100.00000	4799	6.88	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		68184.00000	69501	6.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		15636.00000	14989	7.48	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		41843.00000	42815	7.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		64658.00000	63347	8.86	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11069.00000	11377	8.86	0.00	150.00
R157 On 01/02/2007 Bond Future	8.65	Call		23665.00000	22839	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		31943.00000	32735	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		20239.00000	19483	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		35648.00000	36512	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		21917.00000	21126	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		33754.00000	34582	7.72	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		18632.00000	17912	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		37627.00000	38526	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		37694.00000	36642	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21422.00000	21989	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11700.00000	11162	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		48826.00000	49907	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6629.00000	6264	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62227.00000	63481	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3294.00000	3077	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		77712.00000	79113	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1711.00000	1583	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		95305.00000	96795	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		824.00000	754	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		113957.00000	115506	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		366.00000	332	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		133410.00000	134994	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		49346.00000	48161	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15924.00000	16358	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		62024.00000	60732	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11765.00000	12092	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		75451.00000	74075	9.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8663.00000	8905	9.10	0.00	0.00
R186 On 02/11/2006 Bond Future			8.57100	8.55600		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		25851.00000	24874	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		31965.00000	32618	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		16453.00000	15694	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		44807.00000	45677	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		14491.00000	13788	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		48505.00000	49431	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		12644.00000	11998	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		52358.00000	53342	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		6798.00000	6369	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		69728.00000	70929	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		2605.00000	2392	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		95514.00000	96931	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		762.00000	682	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		124757.00000	126306	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		157.00000	136	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		156394.00000	158003	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		33.00000	27	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		189720.00000	191344	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		5.00000	4	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		224403.00000	226032	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		40970.00000	39758	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		20160.00000	20578	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		59034.00000	57649	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		12234.00000	12479	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		260426.00000	262055	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.57000	8.55400		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		45906.00000	44893	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		51768.00000	52484	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		35328.00000	34449	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		63298.00000	64147	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		32899.00000	32055	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		66494.00000	67378	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		30554.00000	29746	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		69814.00000	70734	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		22115.00000	21450	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		84445.00000	85509	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		13771.00000	13284	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		105882.00000	107124	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7794.00000	7468	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		130777.00000	132180	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3907.00000	3713	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		158902.00000	160436	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2057.00000	1942	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		190251.00000	191864	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1008.00000	944	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		223642.00000	225306	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		458.00000	425	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		258825.00000	260521	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		60896.00000	59733	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		39988.00000	40553	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		77432.00000	76142	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		30675.00000	31113	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.81700	8.79200		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2321.00000	2180	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4686.00000	4852	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1849.00000	1726	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5449.00000	5633	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2076.00000	1944	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5058.00000	5234	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		910.00000	834	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7606.00000	7837	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		384.00000	344	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10189.00000	10456	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		131.00000	113	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13059.00000	13349	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		34.00000	28	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16098.00000	16400	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9.00000	7	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19224.00000	19529	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		22380.00000	22687	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		25556.00000	25863	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		35169.00000	35477	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		31951.00000	32258	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		28746.00000	29053	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.88700	8.85100		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4433.00000	4251	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5446.00000	5624	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3917.00000	3747	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5933.00000	6123	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3205.00000	3054	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6729.00000	6938	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4171.00000	3995	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5685.00000	5869	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2218.00000	2099	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8264.00000	8505	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1426.00000	1337	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10002.00000	10274	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		862.00000	801	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11979.00000	12278	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		478.00000	439	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14144.00000	14465	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		280.00000	255	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16505.00000	16840	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		157.00000	141	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18951.00000	19295	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		83.00000	74	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21456.00000	21807	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		9.00000	8	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29175.00000	29534	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		20.00000	18	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26578.00000	26936	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		42.00000	37	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24003.00000	24358	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			8.77700	8.75600		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		15076.00000	14369	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15420.00000	15915	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		12214.00000	11583	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18308.00000	18879	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		9688.00000	9137	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		21575.00000	22225	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		10909.00000	10317	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19894.00000	20504	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		8554.00000	8042	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23353.00000	24043	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		23483.00000	22608	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9635.00000	9962	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		4191.00000	3871	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		33715.00000	34597	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1693.00000	1528	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		46217.00000	47254	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		534.00000	469	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		60339.00000	61475	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		165.00000	141	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		75537.00000	76714	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		43.00000	36	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91274.00000	92468	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		9.00000	8	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		107398.00000	108598	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		123853.00000	125055	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		33569.00000	32567	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5787.00000	5987	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.78400	8.76100		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		25159.00000	24430	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25775.00000	26334	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		22216.00000	21534	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28459.00000	29064	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		19458.00000	18825	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31367.00000	32022	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		20813.00000	20156	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29884.00000	30514	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		18150.00000	17542	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32909.00000	33588	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		33286.00000	32448	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20012.00000	20461	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		12360.00000	11879	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		41517.00000	42323	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		7822.00000	7467	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		51640.00000	52572	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4549.00000	4307	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		63295.00000	64340	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2733.00000	2570	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		76680.00000	77804	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1560.00000	1456	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		90985.00000	92169	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		843.00000	781	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		106031.00000	107257	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		431.00000	396	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		121672.00000	122924	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		42316.00000	41382	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		15398.00000	15752	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.74400	8.72400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		13101.00000	12310	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11342.00000	11904	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		9893.00000	9222	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14923.00000	15606	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8501.00000	7890	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16950.00000	17694	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		7248.00000	6697	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		19133.00000	19936	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6130.00000	5638	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21466.00000	22328	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2332.00000	2089	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		35169.00000	36279	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		702.00000	609	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		51455.00000	52716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		163.00000	136	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		69260.00000	70587	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		29.00000	23	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		87909.00000	89256	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		4.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		107117.00000	108469	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		126809.00000	128162	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		167638.00000	168991	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		146979.00000	148333	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.75200	8.72900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		19384.00000	18536	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17983.00000	18669	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		16209.00000	15449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		21504.00000	22278	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		14753.00000	14037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		23419.00000	24237	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		13386.00000	12713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		25438.00000	26300	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12105.00000	11476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27560.00000	28465	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		28814.00000	27758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10939.00000	11419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6954.00000	6527	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		39656.00000	40763	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3643.00000	3381	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		53995.00000	55268	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1727.00000	1583	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		70142.00000	71532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		735.00000	665	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		87637.00000	89101	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		279.00000	249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		106103.00000	107607	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		165323.00000	166857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		28.00000	24	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		145047.00000	146577	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		94.00000	83	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		125286.00000	126809	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.72600	8.71100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		20180.00000	19481	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17405.00000	17774	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		16482.00000	15850	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20845.00000	21282	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		14784.00000	14188	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		22745.00000	23217	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		11704.00000	11181	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26914.00000	27459	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		13191.00000	12631	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		24767.00000	25276	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		31052.00000	30211	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10745.00000	10973	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5838.00000	5499	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		39500.00000	40230	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2398.00000	2217	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		54992.00000	55880	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		771.00000	696	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		72793.00000	73787	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		239.00000	211	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		92198.00000	93238	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		62.00000	53	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		112481.00000	113541	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		13.00000	11	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		133433.00000	134499	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		177105.00000	178173	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		154978.00000	156046	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.73000	8.71300		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		33048.00000	32319	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		30445.00000	30913	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		29262.00000	28577	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		33717.00000	34230	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		27451.00000	26789	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		35462.00000	35997	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		24002.00000	23387	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39179.00000	39761	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		25698.00000	25058	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37282.00000	37841	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43386.00000	42557	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23444.00000	23812	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		16443.00000	15950	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		49854.00000	50558	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10483.00000	10114	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		62595.00000	63423	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6117.00000	5862	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		77411.00000	78353	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3671.00000	3498	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		94641.00000	95665	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2085.00000	1975	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		113240.00000	114327	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1117.00000	1051	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		132981.00000	134112	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		267.00000	247	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		175181.00000	176358	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		564.00000	526	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		153675.00000	154835	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.70500	8.69200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		6552.00000	6091	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9564.00000	10033	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		3899.00000	3571	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.55	Put		14141.00000	14743	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2913.00000	2646	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16800.00000	17462	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		5107.00000	4714	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11724.00000	12261	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2128.00000	1915	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		19679.00000	20396	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		10176.00000	9583	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6038.00000	6375	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		474.00000	410	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		32890.00000	33755	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		40.00000	32	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		51506.00000	52428	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		2.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		71055.00000	71984	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		91196.00000	92125	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		111910.00000	112840	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		133216.00000	134145	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		155130.00000	156060	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		23023.00000	22190	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1352.00000	1448	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.70700	8.69300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		18787.00000	18245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		21843.00000	22292	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		15658.00000	15171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		25874.00000	26380	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		14228.00000	13770	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28055.00000	28588	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		17177.00000	16663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		23804.00000	24281	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		12888.00000	12458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		30344.00000	30906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		22276.00000	21679	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18248.00000	18642	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8392.00000	8070	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40567.00000	41236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4533.00000	4326	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55564.00000	56349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2224.00000	2105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		72635.00000	73508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		984.00000	923	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		91317.00000	92247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		390.00000	362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		111202.00000	112165	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		138.00000	126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		132003.00000	132984	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		43.00000	39	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		153556.00000	154544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		32499.00000	31775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11094.00000	11362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		12.00000	11	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		175784.00000	176775	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,420.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>2,420.00</b>
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