



# Daily MTM Report

Daily summary for 16/08/2006

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			8.43000	8.47000			0.00	0.00
R157 On 15/09/2015 Bond			8.58000	8.61000			0.00	0.00
R186 On 21/12/2026 Bond			8.39000	8.41000			0.00	0.00
R194 On 28/02/2008 Bond			8.52500	8.55000			0.00	0.00
R201 On 21/12/2014 Bond			8.59500	8.62000			0.00	0.00
R203 On 15/09/2017 Bond			8.57000	8.59500			0.00	0.00
R204 On 21/12/2018 Bond			8.56500	8.59000			0.00	0.00
R207 On 15/01/2020 Bond			8.54700	8.57200			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 02/11/2006 jGovi			237.39800	237.07300		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		71800.00000	74855	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1070.00000	875	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.35800	242.02100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		120869.00000	124144	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		659.00000	564	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.79100	8.83400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.82900	8.85600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.61500	8.70100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.39600	8.41100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.92200	8.94400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.78200	8.80800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.78900	8.82900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.76300	8.81300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.11300	8.07900		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.45800	8.43800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3523.00000	3570	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		11.00000	10	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.76400	8.77800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3242.00000	3210	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		124.00000	126	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.92000	8.94400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3724.00000	3673	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		203.00000	209	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.98000	9.04300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4043.00000	3913	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		281.00000	304	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.09400	9.12600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4617.00000	4546	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		356.00000	368	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.08300	9.13900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26293.00000	26201	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22277.00000	22321	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.93200	8.96700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32242.00000	31644	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		898.00000	931	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.98100	9.03500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		71288.00000	69210	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		4.00000	6	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.83700	8.86100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		105808.00000	104405	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			7.33800	7.33800		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.62600	7.61900		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.97300	7.95200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.77000	7.75500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99500	7.97800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.22700	8.21100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02700	8.01600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.54500	8.49600		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.50	Call		9826.00000	8923	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9686.00000	10491	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		15121.00000	13988	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6307.00000	6881	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		10796.00000	9844	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8915.00000	9670	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8908.00000	8055	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10513.00000	11368	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5733.00000	5085	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14353.00000	15412	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		2886.00000	2482	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		20350.00000	21653	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1210.00000	1002	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		27605.00000	29103	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		394.00000	310	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		35805.00000	37429	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		130.00000	99	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		44648.00000	46323	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		37.00000	27	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		53749.00000	55446	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9.00000	6	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		63006.00000	64710	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		72375.00000	74081	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		21368.00000	20049	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		3962.00000	4351	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		28350.00000	26894	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2435.00000	2686	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.45300	8.50400		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15196.00000	16009	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15327.00000	14470	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16132.00000	16973	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14628.00000	13798	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14293.00000	15078	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16062.00000	15177	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20121.00000	21070	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12107.00000	11385	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10959.00000	11627	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		19310.00000	18307	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25576.00000	26647	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9492.00000	8892	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7422.00000	7942	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24068.00000	22918	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4685.00000	5063	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29702.00000	28410	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2679.00000	2930	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36145.00000	34726	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1615.00000	1779	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		43608.00000	42103	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		926.00000	1028	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		51526.00000	49958	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		260.00000	293	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		68313.00000	66675	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		504.00000	564	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		59790.00000	58180	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31523.00000	32700	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7441.00000	6947	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.62000	8.62900		8.40	7.00	14.00
R157 On 02/11/2006 Bond Future	8.65	Call		20986.00000	21201	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		19458.00000	19016	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		25145.00000	25396	8.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.75	Put		16371.00000	15966	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		19050.00000	19246	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		21164.00000	20705	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		17212.00000	17390	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		22984.00000	22506	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		15476.00000	15637	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24919.00000	24424	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		36935.00000	37280	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10286.00000	9975	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8412.00000	8498	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		36421.00000	35851	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3883.00000	3918	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50816.00000	50195	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1460.00000	1470	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		67682.00000	67035	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		534.00000	535	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		86417.00000	85762	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		168.00000	167	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		106095.00000	105438	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		10.00000	10	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		147201.00000	146545	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		45.00000	45	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		126404.00000	125748	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		50461.00000	50890	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6273.00000	6046	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		65125.00000	65622	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3724.00000	3566	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		80458.00000	81007	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2166.00000	2060	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13853.00000	13998	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26981.00000	26470	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.60400	8.63900		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31446.00000	32655	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30664.00000	29381	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		35104.00000	36404	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27243.00000	26051	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		29704.00000	30868	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		32481.00000	31153	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		28020.00000	29138	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		34370.00000	32996	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26395.00000	27468	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		36331.00000	34912	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		47050.00000	48549	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21719.00000	20726	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		18263.00000	19107	8.18	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.25	Put		46330.00000	44681	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11782.00000	12404	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		58321.00000	56450	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6946.00000	7366	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72305.00000	70233	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4217.00000	4494	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88752.00000	86536	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2427.00000	2598	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		106501.00000	104180	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1320.00000	1420	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		125305.00000	122913	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		59122.00000	60802	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16641.00000	15828	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		71994.00000	73829	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12676.00000	12019	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		85504.00000	87469	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9657.00000	9129	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.39400	8.41500		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		35707.00000	36836	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26333.00000	25128	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		24367.00000	25228	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37232.00000	35760	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		21895.00000	22690	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		40420.00000	38882	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		19526.00000	20256	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		43752.00000	42148	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		11616.00000	12103	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		59058.00000	57211	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		5219.00000	5468	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		82639.00000	80554	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1878.00000	1978	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		110384.00000	108151	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		506.00000	535	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		141254.00000	138950	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		135.00000	143	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		174334.00000	172008	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		30.00000	31	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		208939.00000	206607	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		52858.00000	54301	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16559.00000	15668	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		72393.00000	74100	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10105.00000	9478	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		5.00000	6	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		244942.00000	242608	11.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future			8.39100	8.41400		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		55299.00000	56560	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45869.00000	44589	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		43577.00000	44661	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		56254.00000	54797	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		40847.00000	41885	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		59149.00000	57647	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		38195.00000	39188	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		62164.00000	60615	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		28495.00000	29306	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		75533.00000	73803	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		18564.00000	19157	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		95383.00000	93434	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		11103.00000	11501	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		118795.00000	116652	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		5958.00000	6199	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		145660.00000	143360	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3320.00000	3463	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		176222.00000	173823	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1731.00000	1809	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		209073.00000	206610	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		841.00000	881	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		243917.00000	241415	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		71555.00000	73023	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35355.00000	34282	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		89153.00000	90806	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27104.00000	26216	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.59000	8.62900		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3410.00000	3626	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3768.00000	3503	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3105.00000	3308	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4080.00000	3802	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2818.00000	3008	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4410.00000	4119	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1565.00000	1691	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6254.00000	5899	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		766.00000	839	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8565.00000	8157	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		315.00000	350	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11236.00000	10790	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		104.00000	117	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14161.00000	13694	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		35.00000	40	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17242.00000	16766	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	7.00	Call		10.00000	12	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20381.00000	19901	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23551.00000	23070	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		33162.00000	32681	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		29944.00000	29463	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26739.00000	26258	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.63500	8.68700		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5095.00000	5349	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4964.00000	4696	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5385.00000	5647	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4753.00000	4493	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4812.00000	5058	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5184.00000	4908	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4013.00000	4234	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5893.00000	5592	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2877.00000	3055	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7279.00000	6934	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1933.00000	2069	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8865.00000	8479	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1229.00000	1327	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10701.00000	10277	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		724.00000	789	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12746.00000	12289	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		445.00000	488	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15026.00000	14547	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		262.00000	290	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17412.00000	16917	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		148.00000	164	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19876.00000	19370	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		20.00000	23	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27541.00000	27021	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		41.00000	46	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24954.00000	24437	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		79.00000	89	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22395.00000	21883	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.60900	8.63700		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		16436.00000	17181	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15685.00000	14811	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		19708.00000	20545	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13208.00000	12424	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	8.60	Call		14913.00000	15612	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		17053.00000	16133	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		13469.00000	14122	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		18511.00000	17545	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		12106.00000	12712	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		20060.00000	19048	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		28973.00000	30022	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8280.00000	7710	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6585.00000	6972	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		29264.00000	28032	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3052.00000	3262	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		40732.00000	39322	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1153.00000	1245	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54113.00000	52585	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		425.00000	461	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68951.00000	67368	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		135.00000	147	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84521.00000	82914	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		37.00000	40	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100581.00000	98965	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		9.00000	9	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117016.00000	115397	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		39661.00000	40885	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5035.00000	4639	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.61400	8.64400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26163.00000	26969	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25824.00000	24934	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29343.00000	30206	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23378.00000	22544	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24638.00000	25414	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		27127.00000	26207	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		23157.00000	23904	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28485.00000	27535	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21721.00000	22438	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29898.00000	28919	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		38006.00000	39005	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18151.00000	17453	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15263.00000	15831	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37838.00000	36710	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10040.00000	10463	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		47276.00000	46003	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6118.00000	6410	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		58283.00000	56878	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3828.00000	4024	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71193.00000	69693	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.25	Call		2283.00000	2408	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		85127.00000	83555	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1295.00000	1370	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99901.00000	98280	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		697.00000	740	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115356.00000	113703	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47483.00000	48603	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13983.00000	13407	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.58200	8.60900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		12776.00000	13638	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		13392.00000	12403	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		18369.00000	19462	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8776.00000	8019	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		11178.00000	11963	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		15230.00000	14163	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9716.00000	10425	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		17218.00000	16076	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		14508.00000	15448	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		11706.00000	10794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4330.00000	4707	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29333.00000	27859	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1585.00000	1745	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		44505.00000	42814	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		467.00000	520	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		61730.00000	59932	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		108.00000	122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80155.00000	78317	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		20.00000	22	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		99299.00000	97450	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		118978.00000	117127	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		159805.00000	157953	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		139146.00000	137295	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.58800	8.61700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		18790.00000	19729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		19938.00000	18917	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		24049.00000	25151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		15130.00000	14272	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		20458.00000	21451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		18235.00000	17269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		15713.00000	16543	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		23649.00000	22520	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.55	Call		17208.00000	18092	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		21743.00000	20668	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34423.00000	35781	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		9031.00000	8429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9518.00000	10093	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		34702.00000	33317	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5301.00000	5663	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48135.00000	46538	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2694.00000	2900	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		63591.00000	61837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1240.00000	1345	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		80624.00000	78770	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		514.00000	562	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		98820.00000	96908	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		18.00000	21	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		157817.00000	155860	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		63.00000	70	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		137564.00000	135612	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		191.00000	210	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		117865.00000	115925	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.57500	8.60200		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		19652.00000	20534	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19796.00000	18728	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		21593.00000	22531	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		18140.00000	17129	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		17805.00000	18631	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		21565.00000	20441	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16057.00000	16826	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		23451.00000	22270	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25749.00000	26798	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15157.00000	14256	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		37554.00000	38854	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9430.00000	8781	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		8832.00000	9329	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		34678.00000	33225	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4132.00000	4404	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		48910.00000	47232	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1576.00000	1696	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		65781.00000	63952	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		579.00000	626	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		84721.00000	82818	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		182.00000	198	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		104785.00000	102851	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		49.00000	53	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	7.00	Put		125652.00000	123707	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2.00000	2	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		169290.00000	167341	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11.00000	12	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		147170.00000	145222	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.57800	8.60600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		32070.00000	33013	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		32498.00000	31442	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		38078.00000	39123	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		27891.00000	26939	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		30171.00000	31079	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		34173.00000	33083	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		28327.00000	29200	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		35921.00000	34795	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		34022.00000	34999	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30893.00000	29873	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		49019.00000	50224	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21493.00000	20700	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		19987.00000	20680	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		45814.00000	44509	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13213.00000	13730	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		57741.00000	56261	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8061.00000	8419	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		71771.00000	70131	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5030.00000	5270	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		88416.00000	86658	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2983.00000	3134	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		106554.00000	104708	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1676.00000	1766	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		125956.00000	124049	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		446.00000	472	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		167776.00000	165805	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		890.00000	941	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		146418.00000	144471	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.55500	8.58100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9223.00000	10203	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7848.00000	6942	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		11222.00000	12329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		6242.00000	5463	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7457.00000	8309	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		9707.00000	8672	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4624.00000	5230	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		14183.00000	12903	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		15879.00000	17222	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		3749.00000	3206	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5926.00000	6652	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		11820.00000	10660	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1405.00000	1641	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		25828.00000	24178	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		192.00000	233	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		43665.00000	41820	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		14.00000	18	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		63075.00000	61192	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		83204.00000	81318	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		103918.00000	102032	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		125223.00000	123337	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		147138.00000	145252	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		30416.00000	32151	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		752.00000	600	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.55600	8.58400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21548.00000	22548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		20401.00000	19390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23371.00000	24426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18654.00000	17697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19812.00000	20758	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		22256.00000	21189	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16606.00000	17443	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		26290.00000	25114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18165.00000	19055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		24218.00000	23097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27275.00000	28439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		15474.00000	14626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11255.00000	11884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		35656.00000	34274	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6435.00000	6841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		49693.00000	48087	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3369.00000	3607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		66008.00000	64233	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1604.00000	1729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		84164.00000	82277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		690.00000	749	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		103728.00000	101775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		266.00000	291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		124359.00000	122372	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		92.00000	101	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	6.75	Put		145832.00000	143829	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38428.00000	39846	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9250.00000	8656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		28.00000	31	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		168027.00000	166019	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>7.00</b>	<b>1,819.00</b>
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<b>Grand Total:</b>							<b>7.00</b>	<b>1,819.00</b>
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