



# Daily MTM Report

Daily summary for 21/08/2006

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			8.54000	8.47000			0.00	0.00
R157 On 15/09/2015 Bond			8.69000	8.62000			0.00	0.00
R186 On 21/12/2026 Bond			8.50500	8.43000			0.00	0.00
R194 On 28/02/2008 Bond			8.63500	8.56500			0.00	0.00
R201 On 21/12/2014 Bond			8.69000	8.62500			0.00	0.00
R203 On 15/09/2017 Bond			8.67500	8.60500			0.00	0.00
R204 On 21/12/2018 Bond			8.65000	8.58500			0.00	0.00
R207 On 15/01/2020 Bond			8.62700	8.56300			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

GOVI On 02/11/2006 jGovi			236.26700	237.01800		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		71184.00000	64028	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1004.00000	1358	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.27000	241.99800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		120610.00000	113503	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		630.00000	803	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.88800	8.78600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.93000	8.80700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76900	8.53500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.43500	8.40300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.02000	8.89700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88100	8.75700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.90400	8.75100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.88700	8.71500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.18000	8.15400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.51500	8.49100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3648.00000	3705	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		8.00000	6	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.82200	8.78600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3255.00000	3330	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		118.00000	105	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.97700	8.92600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3683.00000	3787	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		205.00000	185	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.05600	8.97900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3908.00000	4063	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		302.00000	269	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11000	9.07000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4491.00000	4575	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		376.00000	356	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13400	9.06400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26132.00000	26154	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22299.00000	22147	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.99200	8.93000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		31562.00000	32520	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		888.00000	730	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.09600	8.97600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		69013.00000	73641	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		5.00000	2	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.93900	8.81500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		103013.00000	110610	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			7.33100	7.33400		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.62100	7.62500		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.98900	7.98400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.78600	7.78000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.01000	8.00400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23200	8.23000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02300	8.02400		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.65500	8.57250		4.50	0.00	443.00
R153 On 02/11/2006 Bond Future	8.55	Call		9241.00000	7713	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10024.00000	11359	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8349.00000	6908	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10873.00000	12296	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4666.00000	3670	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15949.00000	17817	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.75	Call		13281.00000	11426	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7131.00000	8139	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		7511.00000	6158	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11780.00000	13291	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2219.00000	1633	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22346.00000	24624	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		865.00000	585	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29923.00000	32507	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		256.00000	155	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38331.00000	41094	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		78.00000	43	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		47259.00000	50088	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		20.00000	10	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		56396.00000	59250	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		65665.00000	68527	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		75038.00000	77901	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		19242.00000	17049	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4500.00000	5171	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26020.00000	23579	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2769.00000	3191	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.56700	8.49200		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15260.00000	13907	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14998.00000	16097	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14352.00000	13043	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15728.00000	16871	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16201.00000	14805	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14305.00000	15360	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20216.00000	18656	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11809.00000	12701	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10996.00000	9871	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18954.00000	20281	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25703.00000	23965	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9226.00000	9939	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7438.00000	6553	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23691.00000	25258	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4685.00000	4037	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29310.00000	31113	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2671.00000	2238	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		35745.00000	37763	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1603.00000	1315	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		43205.00000	45368	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		915.00000	733	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		51122.00000	53392	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		254.00000	193	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		67914.00000	70305	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		495.00000	387	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		59388.00000	61732	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31682.00000	29793	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7207.00000	7770	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.72000	8.63550		8.40	0.00	14.00
R157 On 02/11/2006 Bond Future	8.65	Call		20354.00000	16948	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		19299.00000	22026	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		16615.00000	13588	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		22860.00000	25966	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1310.00000	850	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		68005.00000	73677	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		14900.00000	12068	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24816.00000	28117	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		18434.00000	15216	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		21022.00000	23937	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		24486.00000	20721	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16186.00000	18553	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		36249.00000	31700	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10074.00000	11657	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		7968.00000	6098	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		36450.00000	40713	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3594.00000	2557	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51000.00000	56096	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		463.00000	276	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		86820.00000	92765	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		140.00000	76	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		106540.00000	112608	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		8.00000	3	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		147671.00000	153800	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		36.00000	18	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		126868.00000	132983	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		49788.00000	44650	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6073.00000	7068	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		64485.00000	58945	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3558.00000	4151	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		79857.00000	74062	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2038.00000	2376	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13300.00000	10663	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26901.00000	30397	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.71500	8.64300		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31025.00000	28191	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30527.00000	32799	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		27609.00000	24967	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		34244.00000	36706	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		29287.00000	26549	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		32349.00000	34716	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		34674.00000	31654	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27097.00000	29182	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		25991.00000	23444	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		36211.00000	38769	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		46593.00000	43141	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21546.00000	23199	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17909.00000	15876	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		46260.00000	49332	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11493.00000	9975	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		58316.00000	61902	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6729.00000	5690	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72372.00000	76438	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4057.00000	3358	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88876.00000	93282	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2316.00000	1874	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		106674.00000	111337	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1248.00000	985	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		125517.00000	130359	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		58659.00000	54847	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16462.00000	17755	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		71535.00000	67426	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12501.00000	13498	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		85056.00000	80711	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9493.00000	10253	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.51000	8.43400		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		33951.00000	28931	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26682.00000	30027	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		22872.00000	18879	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37842.00000	42214	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		20474.00000	16747	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		41104.00000	45742	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		18184.00000	14728	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		44515.00000	49423	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		10610.00000	8211	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		60157.00000	66123	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		4618.00000	3332	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		84144.00000	91221	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1593.00000	1050	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		112204.00000	120026	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		405.00000	238	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		143259.00000	151457	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		102.00000	54	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		176406.00000	184723	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		21.00000	10	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		211035.00000	219389	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		50870.00000	44747	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16677.00000	18918	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70276.00000	63322	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10092.00000	11503	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3.00000	1	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		247045.00000	255408	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			8.50800	8.43100		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		53828.00000	48901	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		46271.00000	49773	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		42247.00000	37941	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		56798.00000	60920	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		39556.00000	35412	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		59732.00000	64016	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		36945.00000	32965	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		62786.00000	67234	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		27417.00000	24110	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		76328.00000	81449	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		17719.00000	15249	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		96411.00000	102369	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		10491.00000	8796	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		120056.00000	126788	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		5559.00000	4514	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		147134.00000	154517	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3062.00000	2424	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		177837.00000	185627	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1576.00000	1213	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		210790.00000	218856	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		754.00000	564	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		245703.00000	253940	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		69939.00000	64317	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35612.00000	38417	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		87427.00000	81212	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27252.00000	29464	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.70900	8.63000		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3335.00000	2815	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3705.00000	4159	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2745.00000	2282	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4350.00000	4861	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3032.00000	2540	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4019.00000	4501	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1505.00000	1190	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6206.00000	6865	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		724.00000	539	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8535.00000	9323	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		290.00000	200	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11224.00000	12107	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		93.00000	58	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14162.00000	15101	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		30.00000	17	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17250.00000	18210	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		8.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20392.00000	21361	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23562.00000	24535	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		33175.00000	34148	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		29956.00000	30929	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		26752.00000	27725	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.75600	8.67300		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4837.00000	4392	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5068.00000	5456	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4033.00000	3630	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5772.00000	6202	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5122.00000	4662	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4851.00000	5224	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5414.00000	4941	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4641.00000	5001	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2888.00000	2560	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7149.00000	7653	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1938.00000	1684	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8729.00000	9308	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1230.00000	1045	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10561.00000	11210	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		722.00000	598	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12603.00000	13312	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		442.00000	358	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14882.00000	15632	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		259.00000	206	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17268.00000	18047	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		145.00000	113	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19733.00000	20533	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		19.00000	14	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27400.00000	28227	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		40.00000	29	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24813.00000	25635	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		78.00000	59	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22253.00000	23067	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.70500	8.63800		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		16098.00000	13875	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15405.00000	17042	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		13141.00000	11157	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		18241.00000	20118	8.20	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		14579.00000	12474	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16777.00000	18533	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		19368.00000	16918	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12925.00000	14336	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		11785.00000	9925	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19797.00000	21798	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		28652.00000	25715	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8017.00000	8941	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6323.00000	5079	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		29060.00000	31677	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2874.00000	2171	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		40611.00000	43769	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1056.00000	738	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54074.00000	57616	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		377.00000	245	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68961.00000	72690	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		116.00000	69	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84559.00000	88374	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		30.00000	17	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100632.00000	104479	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7.00000	3	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117071.00000	120929	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		39381.00000	36086	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4813.00000	5378	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.71000	8.64300		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		25962.00000	23829	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25567.00000	27210	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22956.00000	20962	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28228.00000	30010	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24437.00000	22373	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26870.00000	28582	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29142.00000	26877	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23121.00000	24631	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21522.00000	19599	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29642.00000	31496	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		37814.00000	35243	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17902.00000	19107	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15077.00000	13522	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37596.00000	39817	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9878.00000	8696	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		47058.00000	49652	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5988.00000	5156	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		58096.00000	61039	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3725.00000	3149	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71034.00000	74233	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		2207.00000	1828	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84994.00000	88392	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1242.00000	1007	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99792.00000	103334	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		663.00000	525	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115266.00000	118904	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47306.00000	44475	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13750.00000	14695	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.68800	8.61700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		12254.00000	9766	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		13418.00000	15772	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		10681.00000	8402	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		15280.00000	17844	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		17790.00000	14689	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8745.00000	10487	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9245.00000	7175	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		17296.00000	20068	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		13964.00000	11268	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		11709.00000	13855	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4017.00000	2886	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29568.00000	33279	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1421.00000	931	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		44889.00000	49241	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		400.00000	235	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62212.00000	66889	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		88.00000	46	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80682.00000	85482	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15.00000	7	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		99842.00000	104676	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		119525.00000	124366	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		160352.00000	165195	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		139694.00000	144536	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.69400	8.62200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		18450.00000	15970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		19936.00000	22295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		16878.00000	14535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		21750.00000	24246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23685.00000	20800	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		15103.00000	17058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		20109.00000	17493	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		18224.00000	20447	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	8.50	Call		15394.00000	13187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		23667.00000	26300	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34037.00000	30533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8982.00000	10318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9261.00000	7710	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		34783.00000	38071	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5114.00000	4123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48286.00000	52134	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2572.00000	2000	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		63806.00000	68074	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1170.00000	874	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		80891.00000	85435	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		478.00000	342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		99121.00000	103825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		16.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158152.00000	162985	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		56.00000	37	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		137895.00000	142715	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		174.00000	119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118186.00000	122970	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.66000	8.59400		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		19568.00000	16841	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19135.00000	21155	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		15947.00000	13519	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22764.00000	25083	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		21526.00000	18655	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17496.00000	19372	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		17708.00000	15128	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20890.00000	23058	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25719.00000	22575	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14550.00000	16153	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		37633.00000	33914	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8933.00000	9961	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		8691.00000	7037	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		33960.00000	37053	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4009.00000	3057	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		48210.00000	52006	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1498.00000	1058	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		65126.00000	69433	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		536.00000	352	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		84101.00000	88664	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		163.00000	99	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		104189.00000	108872	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		42.00000	23	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		125068.00000	129796	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		168713.00000	173459	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9.00000	5	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		146591.00000	151334	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.66200	8.59600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		32152.00000	29489	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		31867.00000	33895	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		28388.00000	25900	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		35268.00000	37472	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		38195.00000	35283	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		27296.00000	29075	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		30242.00000	27666	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33531.00000	35646	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		34115.00000	31367	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30274.00000	32218	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		49200.00000	45916	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20961.00000	22370	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20000.00000	17975	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		45115.00000	47782	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13194.00000	11644	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		57010.00000	60151	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8026.00000	6927	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		71023.00000	74617	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4988.00000	4226	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		87661.00000	91591	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2943.00000	2444	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		105802.00000	109994	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1644.00000	1336	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		125211.00000	129595	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		430.00000	333	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		167048.00000	171643	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		867.00000	688	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		145682.00000	150195	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.63400	8.56900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7703.00000	5505	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		9083.00000	11583	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6118.00000	4242	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		11142.00000	13965	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9529.00000	7003	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7284.00000	9456	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		11591.00000	8744	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5742.00000	7592	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4768.00000	3202	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	8.45	Put		13458.00000	16590	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		16377.00000	12940	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3377.00000	4638	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1433.00000	831	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24987.00000	29082	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		190.00000	88	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42793.00000	47389	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		62204.00000	66894	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		82334.00000	87032	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		103048.00000	107746	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		124353.00000	129052	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		146268.00000	150966	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		31166.00000	26791	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		632.00000	955	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.63400	8.56900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		20161.00000	17726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21528.00000	23746	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18485.00000	16179	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23462.00000	25809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21927.00000	19363	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		19703.00000	21793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23781.00000	21090	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		17986.00000	19949	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16899.00000	14722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		25505.00000	27982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27747.00000	24808	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14869.00000	16584	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11448.00000	9775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34772.00000	37754	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6535.00000	5426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		48716.00000	52261	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3412.00000	2745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		64973.00000	68961	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1617.00000	1257	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		83100.00000	87394	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		691.00000	517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102653.00000	107133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		265.00000	190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		123280.00000	127860	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		90.00000	62	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		144753.00000	149379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39057.00000	35558	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8802.00000	9957	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		27.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166950.00000	171594	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,840.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>1,840.00</b>
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