



# Daily MTM Report

Daily summary for 18/08/2006

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			8.47000	8.37500			0.00	0.00
R157 On 15/09/2015 Bond			8.62000	8.53500			0.00	0.00
R186 On 21/12/2026 Bond			8.43000	8.33500			0.00	0.00
R194 On 28/02/2008 Bond			8.56500	8.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.62500	8.54000			0.00	0.00
R203 On 15/09/2017 Bond			8.60500	8.52000			0.00	0.00
R204 On 21/12/2018 Bond			8.58500	8.50500			0.00	0.00
R207 On 15/01/2020 Bond			8.56300	8.48400			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			237.01800	237.98700		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		80482.00000	71184	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		612.00000	1004	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.99800	242.94300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		129863.00000	120610	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		433.00000	630	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.78600	8.73700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.80700	8.77500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.53500	8.60800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.40300	8.35900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.89700	8.86300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.75700	8.72900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.75100	8.74500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.71500	8.72600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.15400	8.11700		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.49100	8.43600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3517.00000	3648	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		11.00000	8	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.78600	8.72100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3115.00000	3255	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		136.00000	118	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.92600	8.84200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3508.00000	3683	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		235.00000	205	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.97900	8.92300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3796.00000	3908	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		325.00000	302	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.07000	8.99900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4339.00000	4491	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		410.00000	376	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.06400	9.00100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26077.00000	26132	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22395.00000	22299	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.93000	8.86700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		30561.00000	31562	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1017.00000	888	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.97600	8.92000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		66873.00000	69013	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8.00000	5	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.81500	8.77600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		100656.00000	103013	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			7.33400	7.33600		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.62500	7.62200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.98400	7.97000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.78000	7.76800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00400	7.99000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23000	8.21800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02400	8.01800		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.57250	8.49500		4.50	25.00	443.00
R153 On 02/11/2006 Bond Future	8.50	Call		9719.00000	8349	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9545.00000	10873	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5634.00000	4666	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14218.00000	15949	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.55	Call		10690.00000	9241	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8774.00000	10024	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		15022.00000	13281	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6173.00000	7131	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8801.00000	7511	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10372.00000	11780	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2808.00000	2219	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		20237.00000	22346	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1161.00000	865	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		27521.00000	29923	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		370.00000	256	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		35747.00000	38331	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		120.00000	78	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		44602.00000	47259	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		33.00000	20	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		53710.00000	56396	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		8.00000	4	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		62970.00000	65665	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		72340.00000	75038	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		21288.00000	19242	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		3848.00000	4500	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		28293.00000	26020	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2343.00000	2769	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.49200	8.39100		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		16083.00000	14352	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14147.00000	15728	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		17049.00000	15260	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13475.00000	14998	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		18046.00000	16201	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12837.00000	14305	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22273.00000	20216	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10553.00000	11809	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		12490.00000	10996	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17135.00000	18954	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27995.00000	25703	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8205.00000	9226	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8621.00000	7438	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		21562.00000	23691	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5563.00000	4685	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		26875.00000	29310	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3268.00000	2671	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		33029.00000	35745	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2004.00000	1603	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		40292.00000	43205	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1169.00000	915	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		48064.00000	51122	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		340.00000	254	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		64687.00000	67914	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		648.00000	495	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		56228.00000	59388	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34173.00000	31682	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6385.00000	7207	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.63550	8.57000		8.40	0.00	14.00
R157 On 02/11/2006 Bond Future	8.55	Call		19020.00000	16615	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		20484.00000	22860	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1722.00000	1310	7.23	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	7.75	Put		63636.00000	68005	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		17159.00000	14900	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		22295.00000	24816	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		20981.00000	18434	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		18789.00000	21022	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		23041.00000	20354	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		17206.00000	19299	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		27442.00000	24486	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		14360.00000	16186	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		39789.00000	36249	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		8833.00000	10074	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		9498.00000	7968	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		33200.00000	36450	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4476.00000	3594	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		47102.00000	51000	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		638.00000	463	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		82214.00000	86820	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		203.00000	140	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		101822.00000	106540	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		13.00000	8	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		142896.00000	147671	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		55.00000	36	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		122107.00000	126868	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		53768.00000	49788	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5273.00000	6073	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		68772.00000	64485	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3064.00000	3558	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		84343.00000	79857	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1744.00000	2038	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		15413.00000	13300	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		24233.00000	26901	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64300	8.55600		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		30762.00000	27609	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		31192.00000	34244	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		32554.00000	29287	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		29411.00000	32349	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		34405.00000	31025	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		27702.00000	30527	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		38279.00000	34674	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		24497.00000	27097	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		29029.00000	25991	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		33045.00000	36211	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50693.00000	46593	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		19441.00000	21546	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		20347.00000	17909	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		42494.00000	46260	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		13329.00000	11493	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53947.00000	58316	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8001.00000	6729	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		67439.00000	72372	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4917.00000	4057	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		83531.00000	88876	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2864.00000	2316	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		101017.00000	106674	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1577.00000	1248	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		119641.00000	125517	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		63188.00000	58659	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		14786.00000	16462	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		76421.00000	71535	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11183.00000	12501	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		90232.00000	85056	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8464.00000	9493	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.43400	8.33700		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		28050.00000	22872	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		32212.00000	37842	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		40394.00000	33951	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		22317.00000	26682	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		25323.00000	20474	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		35145.00000	41104	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		22700.00000	18184	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		38223.00000	44515	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		13813.00000	10610	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		52552.00000	60157	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		6405.00000	4618	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		75122.00000	84144	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2390.00000	1593	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		102193.00000	112204	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		670.00000	405	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		132716.00000	143259	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		184.00000	102	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		165679.00000	176406	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		41.00000	21	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		200247.00000	211035	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		58677.00000	50870	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		13675.00000	16677	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		79123.00000	70276	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8132.00000	10092	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		7.00000	3	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		236241.00000	247045	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			8.43100	8.33400		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		47668.00000	42247	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		51470.00000	56798	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		60011.00000	53828	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		41706.00000	46271	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		44777.00000	39556	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		54205.00000	59732	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		41964.00000	36945	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		57057.00000	62786	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		31610.00000	27417	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		69773.00000	76328	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		20879.00000	17719	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		88823.00000	96411	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		12689.00000	10491	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		111506.00000	120056	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6938.00000	5559	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		137766.00000	147134	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3914.00000	3062	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		167941.00000	177837	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2065.00000	1576	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		200532.00000	210790	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1015.00000	754	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		235216.00000	245703	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		76981.00000	69939	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		31906.00000	35612	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		95208.00000	87427	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		24284.00000	27252	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.63000	8.52400		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3368.00000	2745	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3664.00000	4350	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4031.00000	3335	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3093.00000	3705	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3691.00000	3032	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3370.00000	4019	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1939.00000	1505	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5332.00000	6206	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		988.00000	724	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		7490.00000	8535	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		425.00000	290	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		10050.00000	11224	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		148.00000	93	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		12909.00000	14162	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		51.00000	30	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		15963.00000	17250	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		15.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		19090.00000	20392	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		22256.00000	23562	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		31866.00000	33175	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		28648.00000	29956	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		25444.00000	26752	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.67300	8.56000		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4574.00000	4033	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5178.00000	5772	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5435.00000	4837	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4530.00000	5068	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5737.00000	5122	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4331.00000	4851	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		6047.00000	5414	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4139.00000	4641	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3333.00000	2888	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6458.00000	7149	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2284.00000	1938	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7940.00000	8729	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1485.00000	1230	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9681.00000	10561	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		896.00000	722	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11642.00000	12603	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		560.00000	442	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13865.00000	14882	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		336.00000	259	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16209.00000	17268	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		192.00000	145	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18644.00000	19733	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		27.00000	19	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		26272.00000	27400	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		55.00000	40	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		23692.00000	24813	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		105.00000	78	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21145.00000	22253	1.49	0.00	0.00
R201 On 02/11/2006 Bond Future			8.63800	8.55100		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.55	Call		15669.00000	13141	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		15727.00000	18241	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		17257.00000	14579	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		14414.00000	16777	8.26	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.65	Call		18923.00000	16098	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		13188.00000	15405	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		22474.00000	19368	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		10989.00000	12925	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		14161.00000	11785	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		17131.00000	19797	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		32375.00000	28652	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		6698.00000	8017	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		7936.00000	6323	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25631.00000	29060	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3810.00000	2874	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		36505.00000	40611	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1499.00000	1056	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		49475.00000	54074	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		567.00000	377	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		64110.00000	68961	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		185.00000	116	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		79587.00000	84559	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		52.00000	30	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		95612.00000	100632	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		12.00000	7	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		112035.00000	117071	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		43572.00000	39381	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3961.00000	4813	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.64300	8.55600		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		25474.00000	22956	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		25815.00000	28228	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		27042.00000	24437	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		24544.00000	26870	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		28653.00000	25962	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		23328.00000	25567	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32002.00000	29142	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		21050.00000	23121	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		23950.00000	21522	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		27140.00000	29642	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		41060.00000	37814	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		16217.00000	17902	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17045.00000	15077	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		34634.00000	37596	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11382.00000	9878	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		43632.00000	47058	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7057.00000	5988	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54235.00000	58096	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4468.00000	3725	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		66846.00000	71034	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		2696.00000	2207	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		80553.00000	84994	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1547.00000	1242	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		95167.00000	99792	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		843.00000	663	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		110515.00000	115266	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		50887.00000	47306	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12400.00000	13750	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.61700	8.53000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		13674.00000	10681	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12296.00000	15280	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		15499.00000	12254	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		10686.00000	13418	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		21764.00000	17790	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		6742.00000	8745	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		11986.00000	9245	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		14058.00000	17296	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		17459.00000	13964	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		9227.00000	11709	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		5582.00000	4017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		25155.00000	29568	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2140.00000	1421	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		39629.00000	44889	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		659.00000	400	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		56493.00000	62212	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		160.00000	88	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		74776.00000	80682	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		30.00000	15	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		93880.00000	99842	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		4.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		113550.00000	119525	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		154374.00000	160352	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		133716.00000	139694	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.62200	8.53500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		19844.00000	16878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		18825.00000	21750	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		21580.00000	18450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		17175.00000	19936	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		27299.00000	23685	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		12826.00000	15103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		23403.00000	20109	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15626.00000	18224	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		18194.00000	15394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		20577.00000	23667	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		38382.00000	34037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7437.00000	8982	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		11261.00000	9261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30891.00000	34783	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6417.00000	5114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43697.00000	48286	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3339.00000	2572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		58683.00000	63806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1575.00000	1170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		75406.00000	80891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		669.00000	478	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		93422.00000	99121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		26.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		152271.00000	158152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		86.00000	56	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		132034.00000	137895	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		254.00000	174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		112375.00000	118186	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.59400	8.51300		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		18876.00000	15947	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		19823.00000	22764	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		22849.00000	19568	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		16546.00000	19135	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		24976.00000	21526	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		15076.00000	17496	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		20814.00000	17708	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		18127.00000	20890	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		29492.00000	25719	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		12454.00000	14550	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		42098.00000	37633	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		7528.00000	8933	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		10714.00000	8691	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		30113.00000	33960	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5203.00000	4009	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43534.00000	48210	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2072.00000	1498	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		59830.00000	65126	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		784.00000	536	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		78479.00000	84101	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		254.00000	163	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		98410.00000	104189	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		70.00000	42	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		119226.00000	125068	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3.00000	2	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		162844.00000	168713	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		16.00000	9	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		140729.00000	146591	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.59600	8.51500		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31362.00000	28388	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		32442.00000	35268	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35336.00000	32152	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		29249.00000	31867	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		41677.00000	38195	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		24977.00000	27296	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33322.00000	30242	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		30810.00000	33531	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37400.00000	34115	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		27758.00000	30274	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		53130.00000	49200	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19091.00000	20961	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		22427.00000	20000	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		41740.00000	45115	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		15061.00000	13194	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		53075.00000	57010	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9359.00000	8026	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		66555.00000	71023	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5914.00000	4988	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82787.00000	87661	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3552.00000	2943	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		100610.00000	105802	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2022.00000	1644	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		119788.00000	125211	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		551.00000	430	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		161368.00000	167048	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1088.00000	867	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		140102.00000	145682	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.56900	8.48900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8882.00000	6118	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		8077.00000	11142	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		10867.00000	7703	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		6418.00000	9083	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		13084.00000	9529	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5010.00000	7284	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		15519.00000	11591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		3841.00000	5742	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		7137.00000	4768	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		9997.00000	13458	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		20959.00000	16377	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2131.00000	3377	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2461.00000	1433	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		20186.00000	24987	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		399.00000	190	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		37174.00000	42793	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		35.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		56397.00000	62204	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		76506.00000	82334	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		97219.00000	103048	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		118524.00000	124353	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		140439.00000	146268	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		36703.00000	31166	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		340.00000	632	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.56900	8.48900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		21409.00000	18485	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		20612.00000	23462	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		23244.00000	20161	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		18837.00000	21528	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		25166.00000	21927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17169.00000	19703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		27175.00000	23781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		15607.00000	17986	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		19664.00000	16899	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		22497.00000	25505	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		31444.00000	27747	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		12792.00000	14869	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		13589.00000	11448	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		31140.00000	34772	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7973.00000	6535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44381.00000	48716	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4289.00000	3412	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60077.00000	64973	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2100.00000	1617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		77809.00000	83100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		929.00000	691	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		97118.00000	102653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		369.00000	265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		117612.00000	123280	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		131.00000	90	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		139021.00000	144753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43433.00000	39057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		7404.00000	8802	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		41.00000	27	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		161190.00000	166950	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>25.00</b>	<b>1,840.00</b>
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<b>Grand Total:</b>							<b>25.00</b>	<b>1,840.00</b>
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