



# Daily MTM Report

Daily summary for 24/08/2006

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			8.61000	8.56000			0.00	0.00
R157 On 15/09/2015 Bond			8.74000	8.70000			0.00	0.00
R186 On 21/12/2026 Bond			8.55000	8.51000			0.00	0.00
R194 On 28/02/2008 Bond			8.71000	8.66000			0.00	0.00
R201 On 21/12/2014 Bond			8.74000	8.70000			0.00	0.00
R203 On 15/09/2017 Bond			8.71000	8.67500			0.00	0.00
R204 On 21/12/2018 Bond			8.70000	8.66000			0.00	0.00
R207 On 15/01/2020 Bond			8.68400	8.64100			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

GOVI On 02/11/2006 jGovi			235.68900	236.14600		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		62823.00000	58566	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1363.00000	1676	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.69800	241.15800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		112392.00000	107940	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		812.00000	960	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.93600	8.89400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.97600	8.92800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.79800	8.77400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.46700	8.44700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.07000	9.02500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.93100	8.88700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.95000	8.90900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.92900	8.89100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.18000	8.18000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.53100	8.53400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3750.00000	3742	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		5.00000	5	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.87400	8.84100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3370.00000	3442	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		99.00000	91	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.04300	8.99900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3832.00000	3925	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		177.00000	163	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.11100	9.07700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4104.00000	4174	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		260.00000	247	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19000	9.14400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4648.00000	4748	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		339.00000	320	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19200	9.15000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26128.00000	26159	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22084.00000	22011	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.04700	9.00700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32725.00000	33375	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		669.00000	600	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.15500	9.10200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		73863.00000	75891	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1.00000	1	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.99500	8.94400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		110907.00000	113996	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			7.32700	7.32900		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.60200	7.60900		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.96200	7.97000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.77400	7.77800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00400	8.00800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23500	8.24000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.03000	8.03400		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.63700	8.66500		4.50	25.00	468.00
R153 On 02/11/2006 Bond Future	8.75	Call		11101.00000	11579	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8161.00000	7668	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		7432.00000	7798	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11425.00000	10821	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		6640.00000	6979	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12375.00000	11743	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3476.00000	3685	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17970.00000	17208	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		5904.00000	6215	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13384.00000	12724	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1515.00000	1622	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24853.00000	23989	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		528.00000	571	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32796.00000	31869	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		135.00000	147	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41420.00000	40462	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		36.00000	40	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		50428.00000	49461	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		8.00000	9	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		59594.00000	58625	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68873.00000	67902	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		78247.00000	77277	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		16688.00000	17297	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5157.00000	4795	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23201.00000	23919	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3160.00000	2907	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.64300	8.58700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14389.00000	13460	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		15597.00000	16493	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13503.00000	12607	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16346.00000	17274	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12651.00000	11788	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17132.00000	18094	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18194.00000	17140	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12892.00000	13663	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9532.00000	8805	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20595.00000	21693	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23454.00000	22259	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10082.00000	10711	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6286.00000	5730	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		25643.00000	26913	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3839.00000	3446	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31569.00000	33000	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2106.00000	1854	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38285.00000	39858	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1227.00000	1065	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45932.00000	47596	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		677.00000	580	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53989.00000	55717	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		175.00000	145	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70939.00000	72734	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		354.00000	298	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62352.00000	64121	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29244.00000	27927	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7874.00000	8382	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.75800	8.72100		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.75	Call		20412.00000	18903	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		18317.00000	19480	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		16649.00000	15304	8.28	0.00	20.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.65	Put		21799.00000	23127	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		13304.00000	12129	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25754.00000	27252	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		788.00000	647	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		73688.00000	76220	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		11793.00000	10704	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27914.00000	29498	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		14923.00000	13663	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		23716.00000	25129	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		31396.00000	29518	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11426.00000	12221	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		5890.00000	5210	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		40577.00000	42570	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2429.00000	2079	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		56040.00000	58363	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		250.00000	198	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		92811.00000	95432	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		67.00000	51	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		112671.00000	115328	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		3.00000	2	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		153871.00000	156543	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15.00000	11	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		133052.00000	135721	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		44376.00000	42212	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6866.00000	7375	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58713.00000	56349	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3991.00000	4300	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		73872.00000	71378	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2259.00000	2437	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		10399.00000	9395	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30206.00000	31874	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.76700	8.72500		7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31099.00000	27364	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29334.00000	28562	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		7800.00000	5100	6.88	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		67921.00000	68184	6.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		19768.00000	15636	7.48	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		43012.00000	41843	7.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		69334.00000	64658	8.86	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		12782.00000	11069	8.86	0.00	150.00
R157 On 01/02/2007 Bond Future	8.65	Call		27662.00000	23665	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32977.00000	31943	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24466.00000	20239	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36912.00000	35648	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26034.00000	21917	7.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.60	Put		34908.00000	33754	7.72	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		22958.00000	18632	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38990.00000	37627	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		42520.00000	37694	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		23285.00000	21422	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15476.00000	11700	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49639.00000	48826	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9668.00000	6629	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62303.00000	62227	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5475.00000	3294	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		76930.00000	77712	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3210.00000	1711	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		93841.00000	95305	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1778.00000	824	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		111948.00000	113957	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		927.00000	366	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		131008.00000	133410	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54181.00000	49346	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		17796.00000	15924	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66729.00000	62024	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13507.00000	11765	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		79993.00000	75451	9.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10241.00000	8663	9.10	0.00	0.00
R186 On 02/11/2006 Bond Future			8.55600	8.51500		13.05	23.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		28249.00000	25851	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		29891.00000	31965	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		18289.00000	16453	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		42171.00000	44807	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		16186.00000	14491	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		45728.00000	48505	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		14198.00000	12644	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		49441.00000	52358	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		7820.00000	6798	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		66278.00000	69728	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3108.00000	2605	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		91545.00000	95514	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		953.00000	762	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		120476.00000	124757	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		208.00000	157	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		151973.00000	156394	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46.00000	33	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		185261.00000	189720	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8.00000	5	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		219934.00000	224403	11.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	8.75	Call		44003.00000	40970	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		18721.00000	20160	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		62569.00000	59034	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11297.00000	12234	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		255954.00000	260426	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.55400	8.51200		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		48375.00000	45906	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		49681.00000	51768	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		37457.00000	35328	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		60870.00000	63298	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		34940.00000	32899	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		63978.00000	66494	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		32506.00000	30554	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		67210.00000	69814	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		23709.00000	22115	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		81483.00000	84445	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		14931.00000	13771	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		102487.00000	105882	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8566.00000	7794	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		126994.00000	130777	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4366.00000	3907	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		154804.00000	158902	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2328.00000	2057	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		185966.00000	190251	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1156.00000	1008	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		219234.00000	223642	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		533.00000	458	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		254344.00000	258825	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		63754.00000	60896	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		38290.00000	39988	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		80629.00000	77432	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		29316.00000	30675	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.79200	8.73500		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2630.00000	2321	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4294.00000	4686	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2117.00000	1849	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5016.00000	5449	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2365.00000	2076	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4646.00000	5058	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1079.00000	910	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7074.00000	7606	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		474.00000	384	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9578.00000	10189	1.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	7.75	Call		170.00000	131	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12397.00000	13059	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		47.00000	34	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15410.00000	16098	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		13.00000	9	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18527.00000	19224	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21680.00000	22380	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24855.00000	25556	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		34468.00000	35169	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		31250.00000	31951	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		28045.00000	28746	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.85100	8.78300		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4776.00000	4433	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5107.00000	5446	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4237.00000	3917	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5571.00000	5933	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3490.00000	3205	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6333.00000	6729	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4502.00000	4171	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5335.00000	5685	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2445.00000	2218	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7809.00000	8264	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1595.00000	1426	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9490.00000	10002	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		981.00000	862	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11416.00000	11979	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		555.00000	478	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13539.00000	14144	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		330.00000	280	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15873.00000	16505	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		187.00000	157	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18300.00000	18951	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		101.00000	83	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20792.00000	21456	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		12.00000	9	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28496.00000	29175	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		26.00000	20	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25902.00000	26578	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		52.00000	42	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23331.00000	24003	1.49	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future			8.75600	8.71400		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		16429.00000	15076	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14363.00000	15420	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		13419.00000	12214	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17104.00000	18308	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		10741.00000	9688	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20219.00000	21575	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12038.00000	10909	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		18614.00000	19894	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		9530.00000	8554	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		21920.00000	23353	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		25168.00000	23483	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8910.00000	9635	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		4801.00000	4191	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		31917.00000	33715	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2009.00000	1693	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		44124.00000	46217	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		663.00000	534	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		58059.00000	60339	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		214.00000	165	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		73176.00000	75537	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		58.00000	43	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		88880.00000	91274	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13.00000	9	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		104993.00000	107398	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		3.00000	2	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		121445.00000	123853	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35513.00000	33569	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5322.00000	5787	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.76100	8.71900		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26454.00000	25159	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		24714.00000	25775	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23426.00000	22216	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27313.00000	28459	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		20580.00000	19458	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30134.00000	31367	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21980.00000	20813	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		28695.00000	29884	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19229.00000	18150	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31631.00000	32909	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		34779.00000	33286	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		19149.00000	20012	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13213.00000	12360	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40014.00000	41517	8.91	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.00	Call		8454.00000	7822	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		49916.00000	51640	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4980.00000	4549	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		61370.00000	63295	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3023.00000	2733	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		74614.00000	76680	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1744.00000	1560	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		88813.00000	90985	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		953.00000	843	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		103786.00000	106031	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		493.00000	431	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		119378.00000	121672	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		43980.00000	42316	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14706.00000	15398	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.72400	8.68800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11096.00000	9893	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13683.00000	14923	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9596.00000	8501	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15603.00000	16950	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8237.00000	7248	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		17678.00000	19133	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14519.00000	13101	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10317.00000	11342	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7015.00000	6130	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		19908.00000	21466	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2776.00000	2332	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33169.00000	35169	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		875.00000	702	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		49185.00000	51455	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		214.00000	163	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		66868.00000	69260	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		40.00000	29	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		85477.00000	87909	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		104675.00000	107117	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		124366.00000	126809	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		165195.00000	167638	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		144536.00000	146979	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.72900	8.69300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17410.00000	16209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20297.00000	21504	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	8.75	Call		20721.00000	19384	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16912.00000	17983	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15886.00000	14753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22144.00000	23419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14450.00000	13386	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24094.00000	25438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13102.00000	12105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26148.00000	27560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30474.00000	28814	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10192.00000	10939	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7632.00000	6954	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		37926.00000	39656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4061.00000	3643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52005.00000	53995	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1959.00000	1727	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		67966.00000	70142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		850.00000	735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		85344.00000	87637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		330.00000	279	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		103745.00000	106103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		9.00000	7	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		162917.00000	165323	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		35.00000	28	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		142645.00000	145047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		114.00000	94	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		122898.00000	125286	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.71100	8.67000		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		18034.00000	16482	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19468.00000	20845	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		16244.00000	14784	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21275.00000	22745	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		12976.00000	11704	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25256.00000	26914	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		14558.00000	13191	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23204.00000	24767	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		21911.00000	20180	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		16206.00000	17405	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33176.00000	31052	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9939.00000	10745	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		6650.00000	5838	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37382.00000	39500	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2828.00000	2398	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		52493.00000	54992	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		950.00000	771	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	7.75	Put		70042.00000	72793	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		306.00000	239	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		89335.00000	92198	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		83.00000	62	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		109572.00000	112481	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		19.00000	13	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		130508.00000	133433	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		174175.00000	177105	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		3.00000	2	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		152049.00000	154978	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.71300	8.67200		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		30811.00000	29262	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32370.00000	33717	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		28947.00000	27451	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34062.00000	35462	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25388.00000	24002	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		37669.00000	39179	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		34701.00000	33048	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29202.00000	30445	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27139.00000	25698	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35827.00000	37282	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		45279.00000	43386	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		22441.00000	23444	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17547.00000	16443	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48061.00000	49854	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11307.00000	10483	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		60522.00000	62595	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6682.00000	6117	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		75080.00000	77411	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4051.00000	3671	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		92125.00000	94641	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2326.00000	2085	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		110585.00000	113240	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1261.00000	1117	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		130229.00000	132981	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		309.00000	267	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		172327.00000	175181	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		644.00000	564	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		150860.00000	153675	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.69200	8.64900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		8074.00000	6552	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		8002.00000	9564	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4991.00000	3899	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.55	Put		12148.00000	14141	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3806.00000	2913	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		14609.00000	16800	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		6410.00000	5107	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		9943.00000	11724	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2841.00000	2128	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		17308.00000	19679	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		12130.00000	10176	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4908.00000	6038	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		698.00000	474	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		30029.00000	32890	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		67.00000	40	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		48449.00000	51506	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		3.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		67972.00000	71055	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		88111.00000	91196	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		108826.00000	111910	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		130131.00000	133216	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		152046.00000	155130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		25771.00000	23023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1015.00000	1352	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.69300	8.64900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		20413.00000	18787	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20341.00000	21843	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		17108.00000	15658	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24198.00000	25874	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15592.00000	14228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		26292.00000	28055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		18715.00000	17177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		22215.00000	23804	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		14166.00000	12888	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		28495.00000	30344	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		24074.00000	22276	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16919.00000	18248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9343.00000	8392	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		38391.00000	40567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5135.00000	4533	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		53040.00000	55564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2569.00000	2224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		69854.00000	72635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1161.00000	984	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.50	Put		88367.00000	91317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		471.00000	390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		108156.00000	111202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		170.00000	138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		128909.00000	132003	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		55.00000	43	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		150441.00000	153556	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		34700.00000	32499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10169.00000	11094	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		15.00000	12	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		172661.00000	175784	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>48.00</b>	<b>2,420.00</b>
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<b>Grand Total:</b>							<b>48.00</b>	<b>2,420.00</b>
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