



Daily MTM Report

Daily summary for 30/08/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.51000	8.53000			0.00	0.00
R157 On 15/09/2015 Bond			8.63000	8.65500			0.00	0.00
R186 On 21/12/2026 Bond			8.44000	8.46500			0.00	0.00
R194 On 28/02/2008 Bond			8.62000	8.64000			0.00	0.00
R201 On 21/12/2014 Bond			8.63000	8.65500			0.00	0.00
R203 On 15/09/2017 Bond			8.60000	8.62500			0.00	0.00
R204 On 21/12/2018 Bond			8.58500	8.61000			0.00	0.00
R207 On 15/01/2020 Bond			8.56600	8.59100			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			236.90900	236.64400		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		67285.00000	69785	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		845.00000	695	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.92700	241.66700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		117258.00000	119785	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		588.00000	515	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.84100	8.86600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.86600	8.90000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.72400	8.73600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.44600	8.44000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.95900	8.99200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.82400	8.84800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.84700	8.86900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.83100	8.85200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22000	8.22400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.51800	8.50400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3676.00000	3710	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4.00000	4	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.86000	8.83900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3358.00000	3404	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		92.00000	87	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.00900	8.98400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3792.00000	3845	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		174.00000	165	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.08300	9.08100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4106.00000	4109	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		251.00000	250	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.11200	9.11100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4568.00000	4569	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		346.00000	344	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13000	9.14000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25979.00000	25943	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21961.00000	21951	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.99200	8.99100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32338.00000	32332	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		568.00000	547	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.04100	9.07100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72669.00000	71500	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			8.87400	8.90400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		108450.00000	106612	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			7.32500	7.32500		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.58200	7.58800		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.94000	7.95100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.76800	7.77500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00200	8.00800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23400	8.23800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02800	8.03000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.59950	8.64100		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.55	Call		7403.00000	7997	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10564.00000	9718	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		11159.00000	11927	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		7387.00000	6715	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		6595.00000	7145	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11497.00000	10607	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3382.00000	3723	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17044.00000	15945	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		5844.00000	6351	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12492.00000	11558	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1427.00000	1601	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23933.00000	22667	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		474.00000	543	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31910.00000	30539	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		112.00000	132	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		40566.00000	39146	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		28.00000	33	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		49587.00000	48152	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6.00000	7	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		58760.00000	57321	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68040.00000	66600	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		77415.00000	75975	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		16887.00000	17853	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4524.00000	4049	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23548.00000	24671	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2676.00000	2358	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.52700	8.55000		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14712.00000	15048	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14712.00000	14297	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18595.00000	18982	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12086.00000	11721	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13807.00000	14131	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15442.00000	15014	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12937.00000	13247	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16210.00000	15768	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9747.00000	10003	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		19601.00000	19106	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23954.00000	24400	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9374.00000	9068	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6422.00000	6614	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24572.00000	24012	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3915.00000	4048	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		30437.00000	29818	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2140.00000	2223	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37111.00000	36442	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1237.00000	1288	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		44735.00000	44034	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		677.00000	706	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		52781.00000	52059	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		170.00000	178	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		69727.00000	68983	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		350.00000	366	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61140.00000	60404	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29838.00000	30336	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7260.00000	7007	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.63950	8.69300		8.40	0.00	14.00
R157 On 02/11/2006 Bond Future	8.65	Call		16784.00000	18573	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		19906.00000	17809	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		20660.00000	22691	8.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.75	Put		16537.00000	14682	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		13343.00000	14886	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		23766.00000	21422	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		708.00000	863	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		71581.00000	67849	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		11792.00000	13212	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		25885.00000	23419	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		15008.00000	16674	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		21773.00000	19553	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		31981.00000	34570	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9984.00000	8686	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		5765.00000	6615	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		38425.00000	35389	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2298.00000	2712	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		53881.00000	50409	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		210.00000	262	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		90744.00000	86909	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		52.00000	66	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		110629.00000	106757	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		151843.00000	147957	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		10.00000	14	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		131020.00000	127137	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		45316.00000	48350	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5778.00000	4927	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		59971.00000	63328	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3221.00000	2692	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		75383.00000	78955	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1742.00000	1428	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		10362.00000	11662	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		28141.00000	25555	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64700	8.67400		7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		26398.00000	27280	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		28102.00000	27067	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		30360.00000	31320	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		24984.00000	24027	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5995.00000	6305	6.88	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		62505.00000	60898	6.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		17704.00000	18386	7.48	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		37338.00000	36102	7.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		69421.00000	70881	8.86	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		9259.00000	8801	8.86	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		22705.00000	23508	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		31541.00000	30427	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		24517.00000	25360	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		29780.00000	28706	7.72	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		20965.00000	21727	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		33387.00000	32232	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		41319.00000	42461	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		18474.00000	17699	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		13382.00000	13944	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		43934.00000	42579	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7727.00000	8103	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		56751.00000	55211	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3924.00000	4147	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		71769.00000	70075	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2060.00000	2187	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		89080.00000	87290	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1001.00000	1067	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		107560.00000	105710	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		448.00000	480	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126919.00000	125033	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		53536.00000	54838	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		13541.00000	12925	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66700.00000	68136	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		9868.00000	9387	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80532.00000	82076	9.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		7170.00000	6797	9.10	0.00	0.00
R186 On 02/11/2006 Bond Future			8.44300	8.46800		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		29659.00000	30932	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26144.00000	24658	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		19128.00000	20056	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37852.00000	36022	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		16902.00000	17746	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		41285.00000	39372	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		14800.00000	15563	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		44884.00000	42889	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		8066.00000	8536	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		61366.00000	59079	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3130.00000	3339	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		86409.00000	83860	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		922.00000	991	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		115286.00000	112598	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		189.00000	205	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		146796.00000	144054	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		38.00000	41	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		180095.00000	177340	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		6.00000	7	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		214774.00000	212016	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		46217.00000	47902	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15776.00000	14704	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		65560.00000	67592	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9131.00000	8404	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		250796.00000	248038	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.43800	8.46400		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		50206.00000	51586	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		46273.00000	44799	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		38929.00000	40101	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		57103.00000	55421	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		36325.00000	37443	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		60124.00000	58389	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		33805.00000	34870	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		63270.00000	61482	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		24682.00000	25536	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		77216.00000	75217	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15552.00000	16159	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		97868.00000	95622	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8918.00000	9310	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		122105.00000	119645	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4535.00000	4761	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		149734.00000	147107	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2401.00000	2529	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		180799.00000	178074	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1181.00000	1248	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		214019.00000	211232	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		537.00000	569	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		249109.00000	246288	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		66037.00000	67661	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35333.00000	34104	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		83345.00000	85189	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		26793.00000	25784	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.67800	8.70500		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2645.00000	2769	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3939.00000	3730	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2117.00000	2222	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4646.00000	4418	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2372.00000	2486	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4283.00000	4065	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1059.00000	1120	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6684.00000	6413	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		451.00000	481	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9186.00000	8883	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		154.00000	166	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12012.00000	11691	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		40.00000	43	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15034.00000	14705	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		11.00000	11	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18154.00000	17823	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21310.00000	20977	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24485.00000	24152	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		34099.00000	33766	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		30880.00000	30548	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		27675.00000	27343	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.71600	8.74500		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4874.00000	5006	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4823.00000	4665	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4323.00000	4446	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5276.00000	5108	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3560.00000	3669	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6022.00000	5840	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4594.00000	4722	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5046.00000	4882	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2492.00000	2576	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7475.00000	7269	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1623.00000	1685	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9137.00000	8908	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		995.00000	1038	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11049.00000	10801	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		560.00000	587	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13164.00000	12900	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		330.00000	347	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15493.00000	15219	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		186.00000	196	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17917.00000	17636	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		99.00000	105	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20409.00000	20124	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		11.00000	12	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28114.00000	27824	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		24.00000	26	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25520.00000	25230	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		51.00000	54	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22948.00000	22660	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			8.64000	8.66600		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		14097.00000	14742	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15020.00000	14165	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		17269.00000	18008	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12442.00000	11680	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11268.00000	11820	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		17984.00000	17035	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12638.00000	13237	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16452.00000	15551	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		9987.00000	10493	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19616.00000	18621	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		26443.00000	27401	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		7423.00000	6882	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		4982.00000	5277	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		29335.00000	28130	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2044.00000	2184	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		41397.00000	40037	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		653.00000	703	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		55286.00000	53837	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		200.00000	216	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70400.00000	68916	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		51.00000	55	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		86111.00000	84615	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		11.00000	12	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		102228.00000	100729	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		118682.00000	117182	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		37198.00000	38337	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4245.00000	3884	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.64200	8.66800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		24379.00000	25049	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25395.00000	24597	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		27505.00000	28226	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22894.00000	22148	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		21437.00000	22054	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28120.00000	27269	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		22885.00000	23528	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26729.00000	25904	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20038.00000	20627	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29569.00000	28691	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		36073.00000	36917	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17572.00000	16948	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13796.00000	14253	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37726.00000	36715	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		8841.00000	9172	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		47432.00000	46295	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5212.00000	5432	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		58731.00000	57484	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3152.00000	3295	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71872.00000	70546	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1808.00000	1895	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		86007.00000	84626	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		982.00000	1031	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		100943.00000	99525	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		503.00000	530	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		116517.00000	115076	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		45508.00000	46464	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13363.00000	12851	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60900	8.63500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		12354.00000	13209	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		11330.00000	10406	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		16111.00000	17129	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8297.00000	7537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		10696.00000	11469	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		13091.00000	12086	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		9188.00000	9880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		15018.00000	13931	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7828.00000	8441	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		17109.00000	15944	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3076.00000	3364	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29857.00000	28367	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		946.00000	1048	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		45645.00000	43968	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		222.00000	248	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		63264.00000	61512	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		39.00000	44	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		81864.00000	80090	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		5.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		101063.00000	99285	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		0.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		120754.00000	118976	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		161583.00000	159805	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		140924.00000	139146	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.61200	8.63800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18907.00000	19766	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		18100.00000	17205	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		22433.00000	23393	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		14930.00000	14137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17278.00000	18086	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		19841.00000	18896	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15739.00000	16496	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		21689.00000	20693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14291.00000	14998	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		23643.00000	22597	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		32721.00000	33922	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8744.00000	8193	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8377.00000	8851	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		34976.00000	33697	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4476.00000	4762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48726.00000	47259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2162.00000	2316	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		64475.00000	62876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		937.00000	1010	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		81736.00000	80057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		361.00000	392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		100083.00000	98361	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		10.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		159224.00000	157472	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		37.00000	41	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		138954.00000	137204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		123.00000	135	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		119213.00000	117472	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.59100	8.61800		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		17240.00000	18087	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		18537.00000	17437	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19140.00000	20049	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		16840.00000	15803	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		23248.00000	24279	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		13809.00000	12894	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		13761.00000	14484	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22307.00000	21084	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		15445.00000	16230	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20358.00000	19196	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		35097.00000	36406	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8126.00000	7489	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7008.00000	7442	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		34006.00000	32494	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2934.00000	3147	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		48865.00000	47131	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		958.00000	1038	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		66316.00000	64450	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		295.00000	321	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		85590.00000	83669	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		75.00000	82	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		105831.00000	103891	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		16.00000	17	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		126772.00000	124827	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		170441.00000	168495	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		3.00000	3	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		148315.00000	146369	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.59100	8.61800		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		30276.00000	31166	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		31558.00000	30524	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		32206.00000	33132	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		29933.00000	28934	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		36229.00000	37223	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		26897.00000	25967	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		26584.00000	27404	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		35032.00000	33928	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		28401.00000	29256	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33257.00000	32188	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		47135.00000	48290	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20464.00000	19695	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		18424.00000	19065	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		45106.00000	43823	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11901.00000	12369	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		57284.00000	55828	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7046.00000	7361	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		71611.00000	70002	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4259.00000	4463	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		88501.00000	86780	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2434.00000	2559	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		106861.00000	105061	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1311.00000	1382	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		126447.00000	124593	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		315.00000	334	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		168500.00000	166595	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		664.00000	702	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		147047.00000	145160	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.57100	8.59700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7831.00000	8765	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7614.00000	6666	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		9767.00000	10843	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	8.65	Put		5946.00000	5138	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		14377.00000	15714	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3406.00000	2860	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		6152.00000	6947	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		9560.00000	8471	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		4731.00000	5390	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		11783.00000	10559	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3557.00000	4089	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		14274.00000	12924	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		887.00000	1059	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		26469.00000	24758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		84.00000	104	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		44715.00000	42853	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		4.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		64223.00000	62341	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		84362.00000	82479	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		105076.00000	103193	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		126381.00000	124498	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		148296.00000	146413	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		29070.00000	30823	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		564.00000	434	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.56900	8.59500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20259.00000	21167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		19900.00000	18943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22065.00000	23026	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18136.00000	17232	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25948.00000	27015	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14935.00000	14136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18544.00000	19399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21776.00000	20766	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16922.00000	17725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23765.00000	22701	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15394.00000	16144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		25866.00000	24750	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10198.00000	10750	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		35388.00000	34075	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5627.00000	5971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		49674.00000	48152	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2819.00000	3011	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		66246.00000	64572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1272.00000	1367	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		84620.00000	82850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		513.00000	555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		104340.00000	102517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		184.00000	200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		125065.00000	123216	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		58.00000	64	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		146587.00000	144727	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37119.00000	38432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8729.00000	8177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		16.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		168804.00000	166940	8.55	0.00	0.00

Total for Derivatives:							0.00	2,365.00
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Grand Total:							0.00	2,365.00
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