



Daily MTM Report

Daily summary for 31/08/2006

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			8.69500	8.51000			0.00	0.00
R157 On 15/09/2015 Bond			8.77500	8.63000			0.00	0.00
R186 On 21/12/2026 Bond			8.57000	8.44000			0.00	0.00
R194 On 28/02/2008 Bond			8.84000	8.62000			0.00	0.00
R201 On 21/12/2014 Bond			8.77500	8.63000			0.00	0.00
R203 On 15/09/2017 Bond			8.74000	8.60000			0.00	0.00
R204 On 21/12/2018 Bond			8.72000	8.58500			0.00	0.00
R207 On 15/01/2020 Bond			8.69800	8.56600			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	236.90900		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		69785.00000	69757	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		695.00000	667	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.92100	241.92700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		119785.00000	119716	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		515.00000	506	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.27300	8.84100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.99800	8.86600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.87300	8.72400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.08900	8.44600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.09600	8.95900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.95800	8.82400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.98900	8.84700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.97600	8.83100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22400	8.22000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.67900	8.51800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3710.00000	4099	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4.00000	1	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.08100	8.86000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3404.00000	3905	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		87.00000	51	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.25200	9.00900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3845.00000	4378	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		165.00000	108	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.26000	9.08300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4109.00000	4483	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		250.00000	194	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.29300	9.11200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4569.00000	4972	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		344.00000	275	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.27900	9.13000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25943.00000	26108	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21951.00000	21753	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.17300	8.99200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32332.00000	35375	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		547.00000	359	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.21500	9.04100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		71500.00000	78112	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.02000	8.87400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		106612.00000	115393	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	7.58200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.93800	7.94000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.22400	7.76800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00500	8.00200		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.24200	8.23400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.40900	8.02800		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.79400	8.59950		4.50	30.00	418.00
R153 On 02/11/2006 Bond Future	8.55	Call		7997.00000	5154	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9718.00000	13605	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		11927.00000	8248	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6715.00000	9766	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		7145.00000	4513	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10607.00000	14706	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3723.00000	2099	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15945.00000	21051	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		6351.00000	3930	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11558.00000	15868	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1601.00000	781	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22667.00000	28577	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		543.00000	221	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30539.00000	36948	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		132.00000	43	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39146.00000	45787	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		33.00000	9	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		48152.00000	54859	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		7.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		57321.00000	64046	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		66600.00000	73330	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		75975.00000	82705	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17853.00000	13241	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4049.00000	6168	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		24671.00000	19326	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2358.00000	3744	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.73000	8.52700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15048.00000	11838	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14297.00000	17699	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18982.00000	15311	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11721.00000	14662	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14131.00000	11040	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15014.00000	18536	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13247.00000	10278	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15768.00000	19412	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10003.00000	7528	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		19106.00000	23243	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24400.00000	20202	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9068.00000	11483	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6614.00000	4753	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24012.00000	28764	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4048.00000	2755	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29818.00000	35138	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2223.00000	1415	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36442.00000	42247	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1288.00000	783	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		44034.00000	50142	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		706.00000	409	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		52059.00000	58374	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		178.00000	93	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		68983.00000	75511	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		366.00000	202	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		60404.00000	66853	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30336.00000	25682	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7007.00000	8965	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.79500	8.63950		8.40	2.00	16.00
R157 On 02/11/2006 Bond Future	8.65	Call		18573.00000	13209	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		17809.00000	23697	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		22691.00000	16612	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		14682.00000	19854	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		14886.00000	10254	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		21422.00000	28042	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		863.00000	403	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		67849.00000	78641	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		13212.00000	8946	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		23419.00000	30405	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		16674.00000	11675	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		19553.00000	25806	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		34570.00000	26865	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		8686.00000	12233	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		6615.00000	4060	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		35389.00000	44086	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2712.00000	1472	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50409.00000	60421	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		262.00000	108	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		86909.00000	98007	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		66.00000	24	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		106757.00000	117966	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		147957.00000	159207	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		14.00000	4	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		127137.00000	138380	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		48350.00000	39371	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		4927.00000	7199	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		63328.00000	53450	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2692.00000	4066	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		78955.00000	68495	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1428.00000	2220	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		11662.00000	7757	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		25555.00000	32901	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.79900	8.64700		7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		27280.00000	22039	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		27067.00000	32568	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31320.00000	25631	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		24027.00000	29081	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6305.00000	4434	6.88	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		60898.00000	69769	6.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		18386.00000	14311	7.48	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		36102.00000	42770	7.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		70881.00000	62406	8.86	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		8801.00000	11069	8.86	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		23508.00000	18728	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		30427.00000	36389	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		25360.00000	20348	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		28706.00000	34436	7.72	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		21727.00000	17181	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		32232.00000	38428	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		42461.00000	35736	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		17699.00000	21716	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		13944.00000	10573	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		42579.00000	49950	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		8103.00000	5835	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		55211.00000	63685	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4147.00000	2803	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70075.00000	79473	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2187.00000	1411	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		87290.00000	97256	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1067.00000	655	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105710.00000	116040	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		480.00000	280	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		125033.00000	135575	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54838.00000	47223	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		12925.00000	16053	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		68136.00000	59790	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		9387.00000	11782	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		82076.00000	73147	9.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		6797.00000	8610	9.10	0.00	0.00
R186 On 02/11/2006 Bond Future			8.57500	8.44300		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		30932.00000	23410	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		24658.00000	31588	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		20056.00000	14407	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		36022.00000	44824	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		17746.00000	12563	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		39372.00000	48641	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		15563.00000	10843	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		42889.00000	52621	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		8536.00000	5532	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		59079.00000	70526	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3339.00000	1942	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		83860.00000	96914	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		991.00000	504	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		112598.00000	126562	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		205.00000	88	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		144054.00000	158389	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		41.00000	16	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		177340.00000	191766	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		7.00000	2	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		212016.00000	226463	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		47902.00000	38239	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		14704.00000	19493	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		67592.00000	56233	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8404.00000	11497	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		248038.00000	262489	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.57100	8.43800		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		51586.00000	43923	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44799.00000	51622	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		40101.00000	33527	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		55421.00000	63333	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		37443.00000	31150	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		58389.00000	66581	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		34870.00000	28860	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		61482.00000	69956	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		25536.00000	20660	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		75217.00000	84827	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		16159.00000	12648	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		95622.00000	106595	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		9310.00000	7004	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		119645.00000	131824	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4761.00000	3416	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		147107.00000	160247	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2529.00000	1751	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		178074.00000	191781	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1248.00000	832	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		211232.00000	225302	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		569.00000	365	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		246288.00000	260569	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		67661.00000	58744	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34104.00000	39672	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		85189.00000	75176	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25784.00000	30255	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.92900	8.67800		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2769.00000	1572	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3730.00000	5620	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2222.00000	1205	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4418.00000	6488	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2486.00000	1380	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4065.00000	6045	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1120.00000	522	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6413.00000	8901	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		481.00000	189	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8883.00000	11677	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		166.00000	53	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11691.00000	14664	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		43.00000	11	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14705.00000	17758	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		11.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17823.00000	20900	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20977.00000	24061	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		24152.00000	27238	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		33766.00000	36852	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		30548.00000	33633	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		27343.00000	30429	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			9.00300	8.71600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4722.00000	3415	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4882.00000	6449	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5006.00000	3651	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4665.00000	6183	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4446.00000	3188	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5108.00000	6724	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3669.00000	2559	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5840.00000	7604	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2576.00000	1710	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7269.00000	9276	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1685.00000	1052	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8908.00000	11149	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1038.00000	605	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10801.00000	13242	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		587.00000	316	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12900.00000	15503	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		347.00000	177	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15219.00000	17922	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		196.00000	94	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17636.00000	20408	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		105.00000	47	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20124.00000	22940	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		12.00000	4	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27824.00000	30690	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		26.00000	10	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25230.00000	28089	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		54.00000	23	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22660.00000	25503	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			8.78900	8.64000		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		14742.00000	10642	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		14165.00000	18624	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		18008.00000	13364	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		11680.00000	15595	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11820.00000	8276	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		17035.00000	22050	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13237.00000	9414	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		15551.00000	20287	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		10493.00000	7227	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		18621.00000	23914	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		27401.00000	21521	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		6882.00000	9560	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5277.00000	3312	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		28130.00000	34724	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2184.00000	1221	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		40037.00000	47632	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		703.00000	341	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53837.00000	62033	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		216.00000	93	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68916.00000	77352	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		55.00000	21	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84615.00000	93139	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		12.00000	4	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100729.00000	109280	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117182.00000	125740	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		38337.00000	31487	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3884.00000	5593	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.79300	8.64200		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		25049.00000	20830	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24597.00000	28863	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		28226.00000	23699	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22148.00000	26106	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22054.00000	18151	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		27269.00000	31851	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		23528.00000	19466	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		25904.00000	30328	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20627.00000	16886	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28691.00000	33435	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		36917.00000	31670	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		16948.00000	20186	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		14253.00000	11321	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		36715.00000	42269	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		9172.00000	7026	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		46295.00000	52634	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5432.00000	3987	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		57484.00000	64524	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3295.00000	2341	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		70546.00000	78078	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1895.00000	1302	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84626.00000	92518	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1031.00000	684	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99525.00000	107663	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		530.00000	338	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115076.00000	123370	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		46464.00000	40581	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12851.00000	15454	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.75200	8.60900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		11469.00000	7177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		12086.00000	17522	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		13209.00000	8469	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		10406.00000	15394	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		17129.00000	11497	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		7537.00000	11632	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		9880.00000	6029	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		13931.00000	19808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8441.00000	5019	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		15944.00000	22249	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3364.00000	1733	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		28367.00000	36464	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1048.00000	459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		43968.00000	53107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		248.00000	91	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		61512.00000	71082	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		44.00000	13	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80090.00000	89787	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		99285.00000	109009	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		118976.00000	128703	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		159805.00000	169532	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		139146.00000	148874	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.75600	8.61200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		18086.00000	13580	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		18896.00000	24046	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	8.65	Call		19766.00000	14980	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		17205.00000	22075	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23393.00000	18049	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		14137.00000	18449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		16496.00000	12269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		20693.00000	26122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14998.00000	11047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		22597.00000	28302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33922.00000	27258	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8193.00000	11185	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8851.00000	6189	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		33697.00000	40692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4762.00000	3146	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		47259.00000	55299	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2316.00000	1439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		62876.00000	71655	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1010.00000	588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		80057.00000	89290	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		392.00000	213	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		98361.00000	107838	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		11.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		157472.00000	167122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		41.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		137204.00000	146839	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		135.00000	68	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		117472.00000	127061	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.73000	8.59100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		18087.00000	13267	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		17437.00000	22581	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		20049.00000	14905	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		15803.00000	20622	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		24279.00000	18505	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		12894.00000	17083	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		14484.00000	10322	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		21084.00000	26885	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		16230.00000	11739	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		19196.00000	24668	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		36406.00000	29241	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		7489.00000	10288	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7442.00000	4867	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		32494.00000	39883	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3147.00000	1847	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		47131.00000	55795	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1038.00000	533	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		64450.00000	73908	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		321.00000	147	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		83669.00000	93459	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		82.00000	33	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		103891.00000	113806	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17.00000	6	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		124827.00000	134779	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		168495.00000	178458	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		3.00000	1	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		146369.00000	156330	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.73000	8.59100		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		31166.00000	26204	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30524.00000	35412	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		33132.00000	27986	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		28934.00000	33639	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		37223.00000	31721	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		25967.00000	30315	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		27404.00000	22815	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		33928.00000	39189	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		29256.00000	24479	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		32188.00000	37261	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		48290.00000	41962	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19695.00000	23217	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		19065.00000	15437	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		43823.00000	50045	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12369.00000	9688	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		55828.00000	62997	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7361.00000	5540	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		70002.00000	78031	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4463.00000	3258	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		86780.00000	95426	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2559.00000	1809	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		105061.00000	114161	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1382.00000	945	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		124593.00000	134006	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		334.00000	212	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		166595.00000	176323	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		702.00000	463	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		145160.00000	154772	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.70500	8.57100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		6947.00000	3272	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8471.00000	14443	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		8765.00000	4387	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	8.60	Put		6666.00000	11934	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		10843.00000	5747	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5138.00000	9689	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		15714.00000	9238	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2860.00000	6030	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5390.00000	2381	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10559.00000	17197	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4089.00000	1689	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12924.00000	20170	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1059.00000	324	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24758.00000	33670	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		104.00000	21	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42853.00000	52416	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		5.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		62341.00000	71984	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		82479.00000	92125	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		103193.00000	112840	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		124498.00000	134145	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		146413.00000	156060	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		30823.00000	21998	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		434.00000	1256	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.70400	8.56900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19399.00000	14887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		20766.00000	25883	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21167.00000	16380	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		18943.00000	23786	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23026.00000	17966	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		17232.00000	21801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27015.00000	21413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14136.00000	18164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17725.00000	13485	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		22701.00000	28091	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16144.00000	12175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		24750.00000	30411	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10750.00000	7812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34075.00000	40766	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5971.00000	4125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		48152.00000	55935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3011.00000	1969	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		64572.00000	73160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1367.00000	843	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		82850.00000	91955	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		555.00000	322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102517.00000	111913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		200.00000	109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		123216.00000	132754	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		64.00000	32	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		144727.00000	154325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38432.00000	31572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8177.00000	10946	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		18.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166940.00000	176560	8.55	0.00	0.00

Total for Derivatives:							32.00	2,367.00
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Grand Total:							32.00	2,367.00
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