



Daily MTM Report

Daily summary for 28/08/2006

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			8.60000	8.63000			0.00	0.00
R157 On 15/09/2015 Bond			8.72500	8.76000			0.00	0.00
R186 On 21/12/2026 Bond			8.53000	8.56500			0.00	0.00
R194 On 28/02/2008 Bond			8.70000	8.73000			0.00	0.00
R201 On 21/12/2014 Bond			8.72500	8.76000			0.00	0.00
R203 On 15/09/2017 Bond			8.69500	8.73000			0.00	0.00
R204 On 21/12/2018 Bond			8.68000	8.71500			0.00	0.00
R207 On 15/01/2020 Bond			8.66100	8.69600			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			235.87800	235.48800		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		56686.00000	60126	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1806.00000	1346	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.89900	240.47900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		105819.00000	109816	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1029.00000	826	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.94000	8.93200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.97900	8.97600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.81000	8.82900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.46400	8.45300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.07500	9.06900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.93500	8.92800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.95700	8.95500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93800	8.94100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.21800	8.16800		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.51900	8.53000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3740.00000	3712	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		5.00000	4	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.86500	8.86200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3414.00000	3418	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		92.00000	88	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.02700	9.02300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3881.00000	3886	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		167.00000	163	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.12800	9.08800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4125.00000	4205	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		254.00000	237	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16900	9.16700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4696.00000	4697	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		328.00000	324	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19200	9.17100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26111.00000	26068	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22013.00000	21922	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.03800	9.03200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33105.00000	33148	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		598.00000	534	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.15900	9.15300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		75824.00000	76053	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			8.99800	8.99000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		113689.00000	114178	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	7.32600		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.59200	7.59000		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.95600	7.93600		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.77600	7.76000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00800	7.99400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.23600	8.23600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.02700	8.03700		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.70850	8.73200		4.50	75.00	443.00
R153 On 02/11/2006 Bond Future	8.75	Call		9728.00000	9945	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9106.00000	8511	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		6340.00000	6471	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12651.00000	11970	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		5621.00000	5734	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13674.00000	12975	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		2814.00000	2855	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19627.00000	18854	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		4958.00000	5054	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14756.00000	14039	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		1157.00000	1162	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		26814.00000	26005	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		375.00000	369	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		34961.00000	34143	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		87.00000	83	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		43691.00000	42875	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		21.00000	20	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		52731.00000	51917	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		4.00000	4	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		61909.00000	61096	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		71190.00000	70378	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		80566.00000	79753	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		15013.00000	15351	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5800.00000	5325	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		21295.00000	21751	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3573.00000	3216	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.62900	8.66900		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		16637.00000	17197	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14006.00000	13265	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13016.00000	13491	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16895.00000	16068	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12179.00000	12632	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17693.00000	16844	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11376.00000	11807	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18528.00000	17657	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8458.00000	8804	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22192.00000	21236	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		21689.00000	22354	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10988.00000	10351	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5466.00000	5713	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27495.00000	26440	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3259.00000	3421	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33660.00000	32519	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1735.00000	1830	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		40585.00000	39377	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		989.00000	1043	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		48366.00000	47118	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		534.00000	563	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		56517.00000	55244	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		131.00000	138	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73567.00000	72271	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		272.00000	287	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64941.00000	63654	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		27301.00000	28061	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8602.00000	8060	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.74500	8.76800		8.40	5.00	14.00
R157 On 02/11/2006 Bond Future	8.75	Call		18405.00000	18822	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19704.00000	18461	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		14854.00000	15178	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		23398.00000	22063	8.28	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		11730.00000	11971	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		27574.00000	26156	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		595.00000	584	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		76889.00000	75218	7.23	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		10331.00000	10535	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		29846.00000	28391	8.09	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		13238.00000	13520	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25425.00000	24047	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		28922.00000	29594	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		12346.00000	11358	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		4970.00000	5034	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		43051.00000	41456	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1952.00000	1953	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		58957.00000	57298	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		178.00000	170	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		96133.00000	94466	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		45.00000	41	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		116043.00000	114380	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		157264.00000	155604	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		9.00000	8	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		136440.00000	134780	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		41551.00000	42476	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7435.00000	6700	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		55649.00000	56794	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4321.00000	3807	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		70659.00000	71977	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2439.00000	2098	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		9049.00000	9219	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		32249.00000	30759	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.74900	8.79000		7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		26469.00000	27658	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29286.00000	27587	7.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4799.00000	5119	6.88	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		69501.00000	66934	6.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14989.00000	15782	7.48	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		42815.00000	40720	7.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		63347.00000	65336	8.86	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11377.00000	10478	8.86	0.00	150.00
R157 On 01/02/2007 Bond Future	8.65	Call		22839.00000	23914	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32735.00000	30922	7.78	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		19483.00000	20444	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36512.00000	34584	7.66	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		21126.00000	22144	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		34582.00000	32712	7.72	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		17912.00000	18816	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38526.00000	36543	7.60	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		36642.00000	38109	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21989.00000	20568	8.20	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11162.00000	11796	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49907.00000	47653	7.30	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6264.00000	6664	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		63481.00000	60993	7.00	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3077.00000	3297	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		79113.00000	76446	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1583.00000	1699	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		96795.00000	94024	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		754.00000	810	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		115506.00000	112675	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		332.00000	356	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		134994.00000	132131	6.70	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		48161.00000	49884	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16358.00000	15193	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		60732.00000	62680	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12092.00000	11152	8.80	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		74075.00000	76213	9.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8905.00000	8156	9.10	0.00	0.00
R186 On 02/11/2006 Bond Future			8.53500	8.57100		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		24874.00000	26124	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		32618.00000	29951	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		15694.00000	16511	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		45677.00000	42578	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		13788.00000	14509	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		49431.00000	46236	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		11998.00000	12628	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		53342.00000	50056	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		6369.00000	6702	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		70929.00000	67345	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		2392.00000	2505	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		96931.00000	93126	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		682.00000	706	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		126306.00000	122413	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		136.00000	138	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		158003.00000	154088	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		27.00000	27	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		191344.00000	187427	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		4.00000	4	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		226032.00000	222115	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		39758.00000	41596	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		20578.00000	18499	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		57649.00000	60045	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		12479.00000	10958	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		262055.00000	258138	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.53200	8.57000		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		44893.00000	46500	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		52484.00000	49980	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		34449.00000	35770	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		64147.00000	61356	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		32055.00000	33304	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		67378.00000	64516	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		29746.00000	30925	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		70734.00000	67802	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		21450.00000	22360	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		85509.00000	82307	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		13284.00000	13894	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		107124.00000	103622	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7468.00000	7837	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		132180.00000	128438	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3713.00000	3909	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		160436.00000	156521	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1942.00000	2043	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		191864.00000	187854	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		944.00000	992	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		225306.00000	221242	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		425.00000	445	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		260521.00000	256430	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		59733.00000	61693	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		40553.00000	38401	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		76142.00000	78434	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		31113.00000	29294	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.77600	8.81700		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2180.00000	2304	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4852.00000	4472	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1726.00000	1827	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5633.00000	5230	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1944.00000	2056	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5234.00000	4842	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		834.00000	885	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7837.00000	7384	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		344.00000	364	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10456.00000	9973	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		113.00000	119	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13349.00000	12851	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		28.00000	29	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16400.00000	15897	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19529.00000	19025	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		22687.00000	22183	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		25863.00000	25359	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		35477.00000	34973	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		32258.00000	31754	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		29053.00000	28549	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82800	8.88700		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4251.00000	4481	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5624.00000	5263	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3747.00000	3958	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6123.00000	5744	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3054.00000	3237	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6938.00000	6531	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3995.00000	4215	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5869.00000	5499	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2099.00000	2238	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8505.00000	8053	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1337.00000	1436	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10274.00000	9782	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		801.00000	866	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12278.00000	11752	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		439.00000	478	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14465.00000	13914	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		255.00000	278	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16840.00000	16273	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		141.00000	155	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19295.00000	18718	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		74.00000	82	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21807.00000	21224	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		8.00000	9	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29534.00000	28944	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		18.00000	20	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26936.00000	26347	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		37.00000	41	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24358.00000	23771	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			8.73900	8.77700		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		14369.00000	15130	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15915.00000	14499	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		11583.00000	12218	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18879.00000	17338	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		9137.00000	9652	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		22225.00000	20565	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		10317.00000	10891	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20504.00000	18902	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		8042.00000	8502	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		24043.00000	22327	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		22608.00000	23697	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9962.00000	8874	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3871.00000	4098	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		34597.00000	32649	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1528.00000	1614	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		47254.00000	45164	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		469.00000	491	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		61475.00000	59322	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		141.00000	145	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76714.00000	74542	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		36.00000	36	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		92468.00000	90292	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		8.00000	7	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108598.00000	106422	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		125055.00000	122879	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		32567.00000	33960	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5987.00000	5204	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.74300	8.78400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		24430.00000	25357	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		26334.00000	24964	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		21534.00000	22382	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		29064.00000	27616	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		18825.00000	19594	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		32022.00000	30495	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		20156.00000	20964	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30514.00000	29026	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		17542.00000	18272	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33588.00000	32022	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		32448.00000	33569	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20461.00000	19286	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		11879.00000	12420	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		42323.00000	40569	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		7467.00000	7840	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		52572.00000	50649	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4307.00000	4541	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		64340.00000	62278	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2570.00000	2713	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		77804.00000	75650	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1456.00000	1537	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		92169.00000	89953	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		781.00000	824	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		107257.00000	105003	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		396.00000	417	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		122924.00000	120649	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41382.00000	42687	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		15752.00000	14760	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.70700	8.74400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		12310.00000	13368	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11904.00000	10456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		9222.00000	10057	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		15606.00000	13936	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7890.00000	8622	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		17694.00000	15919	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6697.00000	7331	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		19936.00000	18063	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5638.00000	6181	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		22328.00000	20364	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2089.00000	2298	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		36279.00000	33982	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		609.00000	667	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		52716.00000	50267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		136.00000	147	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		70587.00000	68092	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		23.00000	24	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		89256.00000	86751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		3.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		108469.00000	105963	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		128162.00000	125656	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		168991.00000	166485	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		148333.00000	145827	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.71200	8.75200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		18536.00000	19748	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18669.00000	17211	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		15449.00000	16509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22278.00000	20667	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		14037.00000	15023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		24237.00000	22552	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		12713.00000	13626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26300.00000	24542	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		11476.00000	12318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		28465.00000	26636	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		27758.00000	29354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11419.00000	10344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6527.00000	7056	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		40763.00000	38622	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3381.00000	3679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		55268.00000	52895	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1583.00000	1731	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		71532.00000	69010	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		665.00000	730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		89101.00000	86496	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		249.00000	274	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		107607.00000	104962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	7	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		166857.00000	164187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		24.00000	27	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		146577.00000	143909	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		83.00000	91	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		126809.00000	124147	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.69000	8.72600		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19481.00000	20447	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17774.00000	16172	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		15850.00000	16661	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		21282.00000	19525	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		14188.00000	14924	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		23217.00000	21385	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		11181.00000	11774	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		27459.00000	25485	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		12631.00000	13295	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		25276.00000	23371	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		30211.00000	31567	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10973.00000	9761	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5499.00000	5798	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		40230.00000	37961	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2217.00000	2332	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		55880.00000	53427	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		696.00000	726	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		73787.00000	71249	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		211.00000	216	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		93238.00000	90675	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		53.00000	53	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		113541.00000	110973	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11.00000	11	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		134499.00000	131931	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		178173.00000	175605	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		156046.00000	153478	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.69100	8.73000		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		32319.00000	33480	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		30913.00000	29324	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		28577.00000	29642	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		34230.00000	32545	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26789.00000	27806	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		35997.00000	34264	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		23387.00000	24307	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39761.00000	37931	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		25058.00000	26027	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37841.00000	36059	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		42557.00000	43952	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23812.00000	22458	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		15950.00000	16637	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50558.00000	48495	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10114.00000	10589	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		63423.00000	61149	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5862.00000	6162	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78353.00000	75903	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3498.00000	3680	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95665.00000	93097	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1975.00000	2077	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		114327.00000	111679	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1051.00000	1105	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		134112.00000	131416	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		247.00000	259	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		176358.00000	173620	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		526.00000	552	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154835.00000	152111	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.66800	8.70500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		9583.00000	10993	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6375.00000	5136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		6091.00000	7114	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		10033.00000	8407	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		3571.00000	4245	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		14743.00000	12767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2646.00000	3171	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		17462.00000	15338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		4714.00000	5555	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		12261.00000	10452	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1915.00000	2314	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		20396.00000	18146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		410.00000	508	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		33755.00000	31204	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		32.00000	40	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		52428.00000	49786	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		71984.00000	69335	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		92125.00000	89476	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		112840.00000	110191	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		134145.00000	131496	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		156060.00000	153411	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		22190.00000	24419	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1448.00000	1027	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.66800	8.70700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		21679.00000	23001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18642.00000	17198	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		18245.00000	19411	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		22292.00000	20692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		15171.00000	16185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26380.00000	24627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		13770.00000	14710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28588.00000	26762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		16663.00000	17752	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24281.00000	22604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		12458.00000	13325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		30906.00000	29007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8070.00000	8676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		41236.00000	39076	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4326.00000	4678	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		56349.00000	53935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2105.00000	2287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		73508.00000	70924	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		923.00000	1006	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		92247.00000	89564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		362.00000	396	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		112165.00000	109433	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		126.00000	138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		132984.00000	130229	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		39.00000	43	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		154544.00000	151781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		31775.00000	33484	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11362.00000	10304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		11.00000	11	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		176775.00000	174009	8.55	0.00	0.00

Total for Derivatives:							80.00	2,390.00
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Grand Total:							80.00	2,390.00
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