



# Daily MTM Report

Daily summary for 01/09/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.72000	8.69500			0.00	0.00
R157 On 15/09/2015 Bond			8.80000	8.77500			0.00	0.00
R186 On 21/12/2026 Bond			8.57500	8.57000			0.00	0.00
R194 On 28/02/2008 Bond			8.87500	8.84000			0.00	0.00
R201 On 21/12/2014 Bond			8.80000	8.77500			0.00	0.00
R203 On 15/09/2017 Bond			8.76000	8.74000			0.00	0.00
R204 On 21/12/2018 Bond			8.74000	8.72000			0.00	0.00
R207 On 15/01/2020 Bond			8.71600	8.69800			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

GOVI On 02/11/2006 jGovi			235.00600	235.22400		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		53980.00000	51956	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1740.00000	1896	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.05800	240.26400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		103655.00000	101664	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1015.00000	1084	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.30900	9.27300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.02400	8.99800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.88600	8.87300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.12400	9.08900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.12900	9.09600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.97300	8.95800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.00400	8.98900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.99200	8.97600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22800	8.22400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.70200	8.67900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4099.00000	4154	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1.00000	1	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.13600	9.08100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3905.00000	4031	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		51.00000	43	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.27400	9.25200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4378.00000	4426	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		108.00000	103	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.31200	9.26000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4483.00000	4595	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		194.00000	180	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.33000	9.29300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4972.00000	5055	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		275.00000	262	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.32400	9.27900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26108.00000	26142	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21753.00000	21677	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.21500	9.17300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35375.00000	36079	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		359.00000	313	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.25200	9.21500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		78112.00000	79506	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.03900	9.02000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		115393.00000	116489	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 29/09/2006 jRod			7.56100	7.58200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.91100	7.93800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.21700	8.22400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.02400	8.00500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.29800	8.24200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49800	8.40900		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.81000	8.79400		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		8248.00000	7102	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9766.00000	9171	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		5154.00000	4247	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13605.00000	13250	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4513.00000	3675	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14706.00000	14420	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		2099.00000	1596	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		21051.00000	21099	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3930.00000	3159	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		15868.00000	15648	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		781.00000	564	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		28577.00000	28911	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		221.00000	154	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36948.00000	37432	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		43.00000	39	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		45787.00000	46335	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		9.00000	8	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		54859.00000	55409	3.83	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	7.00	Call		2.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		64046.00000	64597	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		73330.00000	73881	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		82705.00000	83257	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		13241.00000	11994	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6168.00000	5472	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		19326.00000	18112	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3744.00000	3081	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.75500	8.73000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		15311.00000	12616	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14662.00000	12778	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11838.00000	9409	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17699.00000	16081	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		11040.00000	8689	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18536.00000	16996	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		10278.00000	7997	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19412.00000	17942	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		7528.00000	5569	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23243.00000	22095	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		20202.00000	17384	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11483.00000	9475	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		4753.00000	3301	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28764.00000	28122	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2755.00000	1773	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		35138.00000	34967	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1415.00000	963	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42247.00000	42606	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		783.00000	490	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50142.00000	50660	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		409.00000	233	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58374.00000	59009	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		93.00000	42	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75511.00000	76271	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		202.00000	103	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66853.00000	67565	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		25682.00000	22883	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8965.00000	6977	4.43	0.00	0.00
R157 On 02/11/2006 Bond Future			8.81000	8.79500		7.90	0.00	16.00
R157 On 02/11/2006 Bond Future	8.75	Call		16612.00000	14888	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19854.00000	19209	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		13209.00000	11665	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		23697.00000	23231	7.81	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	8.55	Call		10254.00000	8913	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		28042.00000	27779	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		403.00000	318	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		78641.00000	79634	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		8946.00000	7711	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		30405.00000	30249	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		11675.00000	10230	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25806.00000	25439	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		26865.00000	25050	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		12233.00000	11497	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		4060.00000	3343	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		44086.00000	44447	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1472.00000	1179	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		60421.00000	61206	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		108.00000	79	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		98007.00000	99057	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		24.00000	16	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		117966.00000	119037	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		159207.00000	160285	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		4.00000	3	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		138380.00000	139456	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		39371.00000	37577	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7199.00000	6483	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		53450.00000	51684	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4066.00000	3379	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		68495.00000	66856	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2220.00000	1659	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		7757.00000	6627	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		32901.00000	32850	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.82400	8.79900		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		25631.00000	25206	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29081.00000	30411	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		22039.00000	21794	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32568.00000	34078	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4434.00000	5087	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		69769.00000	72178	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14311.00000	14479	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		42770.00000	44693	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		62406.00000	61258	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11069.00000	11676	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		18728.00000	18654	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36389.00000	38070	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		20348.00000	20189	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		34436.00000	36033	7.92	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	8.50	Call		17181.00000	17188	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38428.00000	40190	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		35736.00000	35059	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21716.00000	22793	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		10573.00000	10942	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49950.00000	52075	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		5835.00000	6470	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		63685.00000	66075	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2803.00000	3432	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		79473.00000	81856	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1411.00000	1843	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		97256.00000	99443	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		655.00000	924	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		116040.00000	118064	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		280.00000	431	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		135575.00000	137482	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		47223.00000	46302	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16053.00000	16887	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		59790.00000	58681	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11782.00000	12429	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		73147.00000	71856	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8610.00000	9074	9.18	0.00	0.00
R186 On 02/11/2006 Bond Future			8.58000	8.57500		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		23410.00000	20686	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		31588.00000	29406	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		14407.00000	11816	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		44824.00000	42776	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		12563.00000	10057	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		48641.00000	46676	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		10843.00000	8545	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		52621.00000	50865	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		5532.00000	4074	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		70526.00000	69610	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1942.00000	1295	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		96914.00000	96809	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		504.00000	308	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		126562.00000	126908	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		88.00000	64	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		158389.00000	158907	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		16.00000	10	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		191766.00000	192303	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		226463.00000	227005	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		38239.00000	35311	12.62	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	Put		19493.00000	17106	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		56233.00000	53560	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11497.00000	9365	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		262489.00000	263031	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.57600	8.57100		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		43923.00000	36589	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		51622.00000	44827	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		33527.00000	26213	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		63333.00000	56558	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		31150.00000	23894	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		66581.00000	59865	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		28860.00000	21823	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		69956.00000	63459	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		20660.00000	14652	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		84827.00000	79357	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		12648.00000	8160	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		106595.00000	102647	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7004.00000	4006	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		131824.00000	129365	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3416.00000	1960	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		160247.00000	159330	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1751.00000	876	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		191781.00000	191445	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		832.00000	355	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		225302.00000	225364	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		365.00000	130	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		260569.00000	260873	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		58744.00000	51121	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		39672.00000	32588	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		75176.00000	67878	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		30255.00000	23497	13.87	0.00	0.00
R194 On 02/11/2006 Bond Future			8.96600	8.92900		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1572.00000	1198	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5620.00000	5700	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1205.00000	871	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6488.00000	6607	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1380.00000	1026	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6045.00000	6144	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		522.00000	338	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8901.00000	9170	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		189.00000	101	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11677.00000	12043	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		53.00000	22	1.51	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	Put		14664.00000	15086	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11.00000	5	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		17758.00000	18206	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		20900.00000	21352	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		24061.00000	24515	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		27238.00000	27692	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		36852.00000	37306	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		33633.00000	34087	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		30429.00000	30883	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.04200	9.00300		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3651.00000	3053	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6183.00000	5975	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3415.00000	2834	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6449.00000	6258	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3188.00000	2625	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6724.00000	6551	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2559.00000	2055	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7604.00000	7489	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1710.00000	1290	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9276.00000	9246	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1052.00000	744	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11149.00000	11231	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		605.00000	388	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13242.00000	13414	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		316.00000	213	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15503.00000	15790	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		177.00000	111	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17922.00000	18246	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		94.00000	55	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20408.00000	20759	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		47.00000	25	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22940.00000	23308	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		4.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		30690.00000	31077	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		10.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28089.00000	28472	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		23.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25503.00000	25881	1.40	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			8.81400	8.78900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		13364.00000	11729	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15595.00000	15387	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		10642.00000	9206	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18624.00000	18614	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		8276.00000	7054	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		22050.00000	22255	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		9414.00000	8084	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20287.00000	20383	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		7227.00000	6115	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23914.00000	24229	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		21521.00000	19773	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9560.00000	9239	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3312.00000	2695	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		34724.00000	35533	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1221.00000	981	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		47632.00000	48820	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		341.00000	285	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		62033.00000	63404	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		93.00000	75	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		77352.00000	78760	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		21.00000	16	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		93139.00000	94561	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		109280.00000	110706	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		125740.00000	127166	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		31487.00000	29700	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5593.00000	5233	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.81800	8.79300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		23699.00000	19525	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		26106.00000	23328	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		20830.00000	16830	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28863.00000	26260	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		18151.00000	14359	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31851.00000	29455	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		19466.00000	15567	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30328.00000	27824	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		16886.00000	13208	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33435.00000	31153	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31670.00000	27412	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20186.00000	17325	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		11321.00000	8355	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		42269.00000	40699	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		7026.00000	4846	7.60	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	Put		52634.00000	51850	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3987.00000	2552	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		64524.00000	64484	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2341.00000	1347	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		78078.00000	78480	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1302.00000	662	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		92518.00000	93275	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		684.00000	303	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		107663.00000	108678	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		338.00000	128	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		123370.00000	124556	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		40581.00000	36440	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		15454.00000	12709	8.80	0.00	0.00
R203 On 02/11/2006 Bond Future			8.77200	8.75200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		11497.00000	10737	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11632.00000	12222	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7177.00000	6608	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		17522.00000	18303	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		8469.00000	7837	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		15394.00000	16112	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6029.00000	5522	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		19808.00000	20652	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5019.00000	4572	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		22249.00000	23152	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1733.00000	1530	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		36464.00000	37611	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		459.00000	390	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		53107.00000	54388	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		91.00000	74	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		71082.00000	72416	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		13.00000	10	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		89787.00000	91135	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		109009.00000	110359	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		128703.00000	130053	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		169532.00000	170882	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		148874.00000	150224	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.77600	8.75600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		18049.00000	17324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18449.00000	19055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		13580.00000	12972	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	8.60	Put		24046.00000	24770	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		14980.00000	14333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22075.00000	22760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		12269.00000	11700	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26122.00000	26884	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		11047.00000	10516	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		28302.00000	29102	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		27258.00000	26348	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11185.00000	11606	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6189.00000	5836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		40692.00000	41670	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3146.00000	2935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		55299.00000	56419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1439.00000	1326	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		71655.00000	72873	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		588.00000	535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		89290.00000	90568	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		213.00000	191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		107838.00000	109147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		167122.00000	168452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		19.00000	17	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		146839.00000	148167	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		68.00000	60	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		127061.00000	128384	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.75000	8.73000		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		18505.00000	16589	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17083.00000	16589	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		13267.00000	11588	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		22581.00000	22324	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		14905.00000	13139	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20622.00000	20278	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		10322.00000	8836	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26885.00000	26822	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		11739.00000	10154	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		24668.00000	24505	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		29241.00000	27238	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10288.00000	9707	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4867.00000	3976	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		39883.00000	40413	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1847.00000	1466	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		55795.00000	56836	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		533.00000	429	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		73908.00000	75227	9.42	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	7.50	Call		147.00000	112	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		93459.00000	94845	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		33.00000	23	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		113806.00000	115218	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		6.00000	4	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		134779.00000	136199	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		178458.00000	179880	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		156330.00000	157752	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.75000	8.73000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		31721.00000	27264	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		30315.00000	27264	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26204.00000	21964	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		35412.00000	32578	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		27986.00000	23665	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		33639.00000	30724	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22815.00000	18767	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39189.00000	36547	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		24479.00000	20331	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37261.00000	34519	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		41962.00000	37537	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23217.00000	20198	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		15437.00000	12138	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50045.00000	48152	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		9688.00000	7220	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		62997.00000	61935	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5540.00000	3889	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78031.00000	77786	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3258.00000	2096	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95426.00000	95669	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1809.00000	1051	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		114161.00000	114810	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		945.00000	489	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		134006.00000	134956	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		212.00000	83	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		176323.00000	177600	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		463.00000	210	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154772.00000	155925	9.93	0.00	0.00
R207 On 02/11/2006 Bond Future			8.72400	8.70500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		9238.00000	8422	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6030.00000	6570	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		3272.00000	2857	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		14443.00000	15385	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	Call		4387.00000	3877	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11934.00000	12781	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		5747.00000	5136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9689.00000	10435	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2381.00000	2053	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		17197.00000	18225	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1689.00000	1436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		20170.00000	21274	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		324.00000	259	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		33670.00000	34961	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		21.00000	15	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		52416.00000	53767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		71984.00000	73340	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	93482	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	114196	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	135502	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	157416	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		21998.00000	20796	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1256.00000	1410	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.72200	8.70400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		21413.00000	20671	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18164.00000	18695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		14887.00000	14291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		25883.00000	26560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		16380.00000	15748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		23786.00000	24427	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		17966.00000	17297	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		21801.00000	22405	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		13485.00000	12926	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28091.00000	28805	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		12175.00000	11652	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		30411.00000	31161	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		7812.00000	7426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40766.00000	41653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4125.00000	3884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55935.00000	56968	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1969.00000	1835	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		73160.00000	74299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		843.00000	776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		91955.00000	93162	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	7.25	Call		322.00000	292	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		111913.00000	113157	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		109.00000	97	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		132754.00000	134016	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		32.00000	28	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		154325.00000	155594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		31572.00000	30662	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10946.00000	11309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8.00000	7	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		176560.00000	177832	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,367.00</b>

**Grand Total:** 0.00 2,367.00