



# Daily MTM Report

Daily summary for 07/08/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.36000	8.38000			0.00	0.00
R157 On 15/09/2015 Bond			8.51000	8.52000			0.00	0.00
R186 On 21/12/2026 Bond			8.28000	8.28500			0.00	0.00
R194 On 28/02/2008 Bond			8.39000	8.38000			0.00	0.00
R201 On 21/12/2014 Bond			8.52000	8.53500			0.00	0.00
R203 On 15/09/2017 Bond			8.49000	8.50000			0.00	0.00
R204 On 21/12/2018 Bond			8.48000	8.49000			0.00	0.00
R207 On 15/01/2020 Bond			8.46000	8.46700			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 02/11/2006 jGovi			238.31900	238.50900		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		85802.00000	83906	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		712.00000	716	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.32200	243.10900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		131606.00000	133668	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		516.00000	448	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.71500	8.73300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.74900	8.76600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.57700	8.59400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.35500	8.37200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.82800	8.84800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.70100	8.70800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.71500	8.72400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.69500	8.70600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.07900	0.00000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.41800	8.42100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3488.00000	3479	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		18.00000	17	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.71200	8.73300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3160.00000	3110	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		151.00000	153	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.87000	8.91400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3676.00000	3580	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		227.00000	238	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.92400	8.96000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3887.00000	3811	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		327.00000	338	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.97400	9.00300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4364.00000	4299	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		424.00000	434	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.97600	9.00900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26373.00000	26267	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22678.00000	22649	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.85000	8.87300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		30987.00000	30544	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1338.00000	1307	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.88800	8.90500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		66295.00000	65643	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		21.00000	19	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.74700	8.75600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		99405.00000	98867	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			7.35400	7.35800		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.65700	7.66200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			8.00800	8.01300		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.78600	7.79100		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.01000	8.01700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.24000	8.25200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.03500	8.04600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.47000	8.49000		4.50	0.00	418.00
R153 On 02/11/2006 Bond Future	8.50	Call		10589.00000	10774	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10241.00000	9727	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		11568.00000	11770	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9477.00000	8982	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		15897.00000	16174	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6873.00000	6452	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		9660.00000	9827	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11056.00000	10525	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		6407.00000	6510	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14818.00000	14223	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		3399.00000	3443	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		20654.00000	19999	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1535.00000	1545	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		27720.00000	27032	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		554.00000	552	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		35756.00000	35056	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		205.00000	201	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		44513.00000	43811	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		67.00000	64	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		53569.00000	52869	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		19.00000	18	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		62806.00000	62107	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5.00000	4	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		72168.00000	71470	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		22094.00000	22462	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4479.00000	4150	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		28994.00000	29444	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2870.00000	2622	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.37200	8.40900		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		16347.00000	16856	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15001.00000	14295	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		18294.00000	18842	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13676.00000	13008	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22480.00000	23104	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11352.00000	10760	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		12775.00000	13205	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18011.00000	17226	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		17304.00000	17834	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14321.00000	13635	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28140.00000	28850	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8941.00000	8436	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8909.00000	9242	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22441.00000	21558	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5830.00000	6070	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		27733.00000	26758	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3489.00000	3648	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		33841.00000	32785	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2186.00000	2288	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		41066.00000	39952	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1308.00000	1370	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		48794.00000	47640	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		405.00000	424	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		65344.00000	64147	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		746.00000	782	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		56918.00000	55738	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34248.00000	35037	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7052.00000	6625	5.23	0.00	0.00
R157 On 02/11/2006 Bond Future			8.54000	8.55000		8.40	0.00	19.00
R157 On 02/11/2006 Bond Future	8.55	Call		21357.00000	21372	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		21357.00000	20639	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		29923.00000	30020	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		15377.00000	14741	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		23367.00000	23401	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		19710.00000	19011	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		19438.00000	19436	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		23109.00000	22374	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		42272.00000	42489	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9852.00000	9336	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11368.00000	11302	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		33605.00000	32806	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		5791.00000	5706	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		46952.00000	46134	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2482.00000	2413	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		62932.00000	62129	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1038.00000	991	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		81149.00000	80370	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		382.00000	357	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		100537.00000	99778	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		34.00000	30	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		141453.00000	140716	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		123.00000	112	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		120710.00000	119966	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		56132.00000	56467	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6172.00000	5774	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		70961.00000	71401	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3789.00000	3496	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		86354.00000	86879	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2291.00000	2083	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		17626.00000	17608	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		24982.00000	24231	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.52900	8.54700		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		32267.00000	32666	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		32053.00000	31161	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		39809.00000	40302	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		25383.00000	24587	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		35927.00000	36372	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		28580.00000	27736	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30522.00000	30897	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		33893.00000	32979	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		34069.00000	34491	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		30282.00000	29414	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		52274.00000	52864	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		20378.00000	19678	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21704.00000	21976	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		43206.00000	42188	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14485.00000	14666	7.89	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	8.00	Put		54459.00000	53351	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8910.00000	9018	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		67704.00000	66522	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5620.00000	5676	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		83590.00000	82356	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3374.00000	3398	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		100883.00000	99618	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1923.00000	1930	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		119343.00000	118060	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		64740.00000	65431	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15694.00000	15096	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77914.00000	78698	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12031.00000	11525	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		91648.00000	92514	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9236.00000	8812	9.95	0.00	0.00
R186 On 02/11/2006 Bond Future			8.28200	8.28700		13.05	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		33337.00000	33084	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		31870.00000	31051	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		46253.00000	46076	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		22546.00000	21803	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		30429.00000	30163	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		34622.00000	33790	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		27606.00000	27330	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		37499.00000	36657	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		17786.00000	17497	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		50895.00000	50040	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		9071.00000	8821	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		72158.00000	71343	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3856.00000	3687	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		98029.00000	97295	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1291.00000	1205	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		127707.00000	127056	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		425.00000	386	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		160291.00000	159686	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		118.00000	104	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		194694.00000	194115	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		64928.00000	64875	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		14297.00000	13678	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		85489.00000	85568	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8867.00000	8382	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		27.00000	23	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		230631.00000	230061	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.27600	8.28500		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		52387.00000	52492	14.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Put		50703.00000	49797	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		65110.00000	65283	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		41319.00000	40481	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		49388.00000	49477	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		53330.00000	52407	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		46461.00000	46535	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		56068.00000	55130	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		35599.00000	35618	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		68276.00000	67284	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		24141.00000	24109	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		86600.00000	85556	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		15169.00000	15109	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		108500.00000	107428	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8652.00000	8586	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133993.00000	132916	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5083.00000	5020	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		163623.00000	162549	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2809.00000	2758	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		195789.00000	194727	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1454.00000	1419	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		230169.00000	229122	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		82439.00000	82703	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		31877.00000	31130	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		100908.00000	101265	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		24498.00000	23843	16.29	0.00	0.00
R194 On 02/11/2006 Bond Future			8.44000	8.42800		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4263.00000	4120	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3373.00000	3378	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4988.00000	4838	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2863.00000	2861	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2645.00000	2526	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		4851.00000	4881	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1486.00000	1397	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		6801.00000	6861	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		727.00000	669	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		9165.00000	9256	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		299.00000	267	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		11873.00000	11990	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		122.00000	106	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		14847.00000	14979	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		45.00000	37	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		17933.00000	18074	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		14.00000	12	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		21079.00000	21225	1.59	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	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		30680.00000	30828	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		27462.00000	27610	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		4.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		24260.00000	24408	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		4618.00000	4471	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3110.00000	3112	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.43800	8.46400		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5240.00000	5334	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4878.00000	4710	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		6467.00000	6577	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4095.00000	3942	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		6792.00000	6905	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3917.00000	3769	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3910.00000	3984	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6069.00000	5881	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2761.00000	2816	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7450.00000	7244	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1859.00000	1898	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9089.00000	8866	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1171.00000	1197	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10951.00000	10714	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		761.00000	777	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13100.00000	12853	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		476.00000	485	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15383.00000	15130	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		286.00000	290	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17771.00000	17514	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		48.00000	48	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		25326.00000	25065	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		91.00000	92	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22762.00000	22501	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		164.00000	167	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20238.00000	19978	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6150.00000	6255	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4279.00000	4122	1.74	0.00	0.00
R201 On 02/11/2006 Bond Future			8.53300	8.56000		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.55	Call		16678.00000	17194	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		17259.00000	16205	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23411.00000	24096	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12449.00000	11563	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		19907.00000	20507	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		14696.00000	13725	8.33	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	8.50	Call		15173.00000	15647	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		18667.00000	17571	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18257.00000	18814	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		15936.00000	14923	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		33111.00000	34004	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		7957.00000	7279	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		8872.00000	9157	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		27091.00000	25805	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4532.00000	4673	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		37750.00000	36321	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1947.00000	2001	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		50446.00000	48929	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		818.00000	833	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		64884.00000	63328	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		303.00000	305	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		80228.00000	78659	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		99.00000	97	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		96182.00000	94610	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		28.00000	27	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		112574.00000	111003	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		44058.00000	45132	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4971.00000	4475	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.53400	8.55800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		26389.00000	26870	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		26844.00000	25959	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32916.00000	33486	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22078.00000	21282	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		29572.00000	30097	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24359.00000	23520	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		24861.00000	25320	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28165.00000	27258	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		27959.00000	28462	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		25576.00000	24713	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		41939.00000	42617	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17210.00000	16523	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17907.00000	18257	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		35609.00000	34594	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12147.00000	12396	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		44510.00000	43394	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7686.00000	7849	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54977.00000	53775	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4976.00000	5077	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67468.00000	66203	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3082.00000	3139	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		81053.00000	79745	8.30	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	7.00	Call		1823.00000	1852	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		95556.00000	94221	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1027.00000	1040	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		110813.00000	109461	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		51702.00000	52481	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13329.00000	12743	10.12	0.00	0.00
R203 On 02/11/2006 Bond Future			8.50100	8.51200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13648.00000	13793	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		14477.00000	13862	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		19231.00000	19476	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		9756.00000	9240	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		23554.00000	23871	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		7289.00000	6845	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		17246.00000	17456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		11189.00000	10639	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		15384.00000	15561	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12762.00000	12179	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6862.00000	6889	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		25192.00000	24459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2928.00000	2905	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		39175.00000	38392	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1040.00000	1014	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		55630.00000	54844	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		302.00000	287	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		73676.00000	72900	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		71.00000	65	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		92677.00000	91911	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		13.00000	12	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		112316.00000	111553	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		153132.00000	152371	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		132475.00000	131714	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.50300	8.52000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		19433.00000	19849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		20796.00000	20054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		24712.00000	25225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15915.00000	15270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		28637.00000	29215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		13144.00000	12565	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		22870.00000	23350	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		17444.00000	16766	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		21110.00000	21558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		19070.00000	18360	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	9.00	Call		39733.00000	40473	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7768.00000	7349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		12317.00000	12587	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30927.00000	30039	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7234.00000	7390	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43494.00000	42492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3908.00000	3987	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		58232.00000	57152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1929.00000	1963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		74739.00000	73615	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		865.00000	876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		92597.00000	91450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		41.00000	41	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		151266.00000	150107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		127.00000	127	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		131054.00000	129896	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		350.00000	353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		111451.00000	110295	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.48900	8.49900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20962.00000	20985	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		20889.00000	20183	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27138.00000	27223	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		16219.00000	15575	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31665.00000	31796	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		13607.00000	13009	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		24994.00000	25057	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		17672.00000	17006	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		22934.00000	22976	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		19227.00000	18540	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		44190.00000	44443	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8600.00000	8124	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12500.00000	12449	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		30879.00000	30099	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6516.00000	6435	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43828.00000	43018	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2866.00000	2794	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		59605.00000	58804	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1216.00000	1166	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		77892.00000	77112	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		453.00000	425	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		97589.00000	96832	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		147.00000	134	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		118283.00000	117542	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		10.00000	8	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	6.50	Put		161831.00000	161101	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		41.00000	36	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		139734.00000	139000	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.48800	8.50400		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32979.00000	33301	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		33267.00000	32437	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		39067.00000	39446	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		28633.00000	27859	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43364.00000	43781	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		25872.00000	25137	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36988.00000	37348	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30110.00000	29317	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		34958.00000	35299	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		31654.00000	30842	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		54831.00000	55344	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20000.00000	19360	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		23909.00000	24141	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		42432.00000	41510	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16345.00000	16496	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		53568.00000	52566	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10392.00000	10479	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		66797.00000	65731	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6732.00000	6772	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82813.00000	81701	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4161.00000	4173	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		100427.00000	99287	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2447.00000	2446	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		119422.00000	118268	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		722.00000	715	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		160748.00000	159587	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1366.00000	1359	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		139589.00000	138429	10.92	0.00	0.00
R207 On 02/11/2006 Bond Future			8.46600	8.47400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		8330.00000	8457	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		10092.00000	9632	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		16891.00000	17185	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		4113.00000	3821	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		22315.00000	22693	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2388.00000	2179	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		14440.00000	14690	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5267.00000	4931	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		10149.00000	10315	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		8246.00000	7825	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		12188.00000	12395	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.55	Put		6641.00000	6261	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3224.00000	3246	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		19850.00000	19285	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		653.00000	642	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		36329.00000	35732	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		78.00000	74	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		55342.00000	54751	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		75411.00000	74824	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		96121.00000	95534	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		117426.00000	116839	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		139340.00000	138754	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		37913.00000	38437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		451.00000	389	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.46400	8.47700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22660.00000	22977	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		20993.00000	20365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		28471.00000	28868	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		16033.00000	15485	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		32751.00000	33202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		13229.00000	12736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		26451.00000	26820	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17583.00000	17008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		20893.00000	21184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		22855.00000	22202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24513.00000	24856	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		19236.00000	18635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14693.00000	14891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		31374.00000	30627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8860.00000	8967	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44397.00000	43560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4932.00000	4979	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59850.00000	58953	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2517.00000	2532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		77356.00000	76427	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1171.00000	1171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		96489.00000	95545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		493.00000	490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		116865.00000	115918	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		187.00000	184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		138206.00000	137259	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		44714.00000	45299	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	9.00	Put		7815.00000	7456	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		64.00000	62	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		160342.00000	159397	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,784.00</b>

**Grand Total:** 0.00 1,784.00