



# Daily MTM Report

Daily summary for 04/09/2006

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			8.68500	8.72000			0.00	0.00
R157 On 15/09/2015 Bond			8.76500	8.80000			0.00	0.00
R186 On 21/12/2026 Bond			8.54000	8.57500			0.00	0.00
R194 On 28/02/2008 Bond			8.89500	8.87500			0.00	0.00
R201 On 21/12/2014 Bond			8.76500	8.80000			0.00	0.00
R203 On 15/09/2017 Bond			8.72500	8.76000			0.00	0.00
R204 On 21/12/2018 Bond			8.70500	8.74000			0.00	0.00
R207 On 15/01/2020 Bond			8.68100	8.71600			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			235.36700	235.00600		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		51956.00000	55084	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1896.00000	1414	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.42000	240.05800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		101664.00000	105087	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1084.00000	887	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.30100	9.30900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.02300	9.02400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.87200	8.88600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.13400	9.12400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.12600	9.12900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.96600	8.97300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.99500	9.00400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.98200	8.99200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				8.22800		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.70000	8.70200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4154.00000	4149	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			9.13800	9.13600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4031.00000	4034	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		43.00000	41	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.27100	9.27400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4426.00000	4417	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		103.00000	101	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.36500	9.31200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4595.00000	4707	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		180.00000	164	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.32300	9.33000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5055.00000	5036	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		262.00000	261	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.33200	9.32400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26142.00000	26083	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21677.00000	21600	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.21900	9.21500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36079.00000	36107	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		313.00000	271	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.23700	9.25200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		79506.00000	78925	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			9.03300	9.03900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		116489.00000	116147	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			7.54800	7.56100		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.88500	7.91100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.18300	8.21700		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00800	8.02400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28600	8.29800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49000	8.49800		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.78000	8.81000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		7102.00000	7393	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9171.00000	8428	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		4247.00000	4417	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13250.00000	12386	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3675.00000	3820	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14420.00000	13531	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1596.00000	1648	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		21099.00000	20118	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3159.00000	3281	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		15648.00000	14736	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		564.00000	574	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		28911.00000	27888	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		154.00000	153	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		37432.00000	36397	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		39.00000	38	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		46335.00000	45299	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		8.00000	8	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		55409.00000	54375	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		1.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		64597.00000	63563	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		73881.00000	72847	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		83257.00000	82223	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		11994.00000	12460	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5472.00000	4904	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		18112.00000	18748	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3081.00000	2683	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.91000	8.75500		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12616.00000	10128	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12778.00000	15301	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9409.00000	7343	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16081.00000	19026	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8689.00000	6729	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16996.00000	20048	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7997.00000	6144	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17942.00000	21100	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5569.00000	4129	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22095.00000	25667	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		17384.00000	14394	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9475.00000	11497	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3301.00000	2327	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28122.00000	32160	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1773.00000	1178	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34967.00000	39383	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		963.00000	609	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42606.00000	47264	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		490.00000	294	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50660.00000	55476	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		233.00000	132	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		59009.00000	63920	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		42.00000	21	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		76271.00000	81262	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		103.00000	55	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		67565.00000	72529	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		22883.00000	19451	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6977.00000	8557	4.43	0.00	0.00
R157 On 02/11/2006 Bond Future			8.79000	8.81000		7.90	0.00	16.00
R157 On 02/11/2006 Bond Future	8.75	Call		14888.00000	15153	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19209.00000	18036	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		11665.00000	11847	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		23231.00000	21975	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		8913.00000	9025	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		27779.00000	26453	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		318.00000	300	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		79634.00000	78178	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		7711.00000	7794	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		30249.00000	28894	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		10230.00000	10375	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25439.00000	24146	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		25050.00000	25560	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11497.00000	10568	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3343.00000	3334	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		44447.00000	43000	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1179.00000	1150	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		61206.00000	59740	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		79.00000	72	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		99057.00000	97611	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		16.00000	14	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		119037.00000	117597	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		160285.00000	158847	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		3.00000	2	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		139456.00000	138018	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		37577.00000	38344	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6483.00000	5812	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		51684.00000	52684	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3379.00000	2940	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		66856.00000	68031	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1659.00000	1396	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6627.00000	6685	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		32850.00000	31469	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.81500	8.82400		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		25206.00000	25238	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30411.00000	29812	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		21794.00000	21805	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		34078.00000	33458	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5087.00000	5036	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		72178.00000	71495	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14479.00000	14452	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		44693.00000	44034	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		61258.00000	61496	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11676.00000	11282	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		18654.00000	18647	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		38070.00000	37432	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		20189.00000	20192	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		36033.00000	35404	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		17188.00000	17174	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40190.00000	39544	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		35059.00000	35149	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		22793.00000	22252	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		10942.00000	10900	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		52075.00000	51401	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6470.00000	6419	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		66075.00000	65392	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3432.00000	3385	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		81856.00000	81178	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1843.00000	1805	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		99443.00000	98774	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		924.00000	897	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		118064.00000	117406	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		431.00000	415	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		137482.00000	136834	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		46302.00000	46459	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16887.00000	16412	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		58681.00000	58905	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12429.00000	12022	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		71856.00000	72146	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9074.00000	8733	9.18	0.00	0.00
R186 On 02/11/2006 Bond Future			8.54500	8.58000		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		20686.00000	21853	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		29406.00000	26771	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		11816.00000	12516	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		42776.00000	39673	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		10057.00000	10656	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46676.00000	43473	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		8545.00000	9052	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		50865.00000	47569	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4074.00000	4301	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		69610.00000	66035	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1295.00000	1352	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		96809.00000	93063	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		308.00000	315	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		126908.00000	123112	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		64.00000	63	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		158907.00000	155103	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		10.00000	10	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		192303.00000	188500	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		227005.00000	223202	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		35311.00000	37144	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		17106.00000	15137	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		53560.00000	56021	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9365.00000	8024	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		263031.00000	259228	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.54000	8.57600		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		36589.00000	38105	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44827.00000	42451	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		26213.00000	27406	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		56558.00000	53860	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		23894.00000	25007	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		59865.00000	57086	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		21823.00000	22858	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		63459.00000	60603	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		14652.00000	15397	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		79357.00000	76211	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		8160.00000	8609	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		102647.00000	99204	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4006.00000	4241	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		129365.00000	125709	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1960.00000	2075	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		159330.00000	155554	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		876.00000	926	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		191445.00000	187604	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		355.00000	374	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		225364.00000	221492	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		130.00000	136	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		260873.00000	256988	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		51121.00000	53041	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		32588.00000	30617	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		67878.00000	70175	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		23497.00000	21902	13.87	0.00	0.00
R194 On 02/11/2006 Bond Future			8.99100	8.96600		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1198.00000	1061	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5700.00000	5868	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		871.00000	758	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6607.00000	6801	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1026.00000	900	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6144.00000	6325	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		338.00000	279	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9170.00000	9418	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		101.00000	78	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12043.00000	12326	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		22.00000	15	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		15086.00000	15386	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		5.00000	3	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		18206.00000	18511	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		21352.00000	21658	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		24515.00000	24821	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		27692.00000	27998	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		37306.00000	37612	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		34087.00000	34394	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		30883.00000	31189	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.07500	9.04200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3053.00000	2883	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5975.00000	6135	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2834.00000	2671	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6258.00000	6425	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2625.00000	2469	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6551.00000	6725	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2055.00000	1920	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7489.00000	7684	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1290.00000	1190	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9246.00000	9475	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		744.00000	676	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11231.00000	11492	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		388.00000	345	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13414.00000	13701	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		213.00000	187	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15790.00000	16093	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		111.00000	96	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18246.00000	18560	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		55.00000	46	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20759.00000	21080	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		25.00000	21	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23308.00000	23633	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		31077.00000	31406	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		5.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28472.00000	28801	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		11.00000	9	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25881.00000	26209	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			8.77900	8.81400		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		11729.00000	12349	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15387.00000	14008	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		9206.00000	9700	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18614.00000	17110	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7054.00000	7435	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		22255.00000	20638	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8084.00000	8520	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20383.00000	18821	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		6115.00000	6445	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		24229.00000	22560	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		19773.00000	20726	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9239.00000	8194	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2695.00000	2830	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		35533.00000	33670	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		981.00000	1020	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		48820.00000	46860	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		285.00000	291	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		63404.00000	61411	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		75.00000	74	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		78760.00000	76761	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		16.00000	15	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		94561.00000	92562	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		110706.00000	108707	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		127166.00000	125168	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		29700.00000	30970	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5233.00000	4504	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.78100	8.81800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		19525.00000	20327	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23328.00000	22063	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		16830.00000	17549	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		26260.00000	24911	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		14359.00000	14995	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		29455.00000	28024	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		15567.00000	16243	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		27824.00000	26434	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		13208.00000	13804	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31153.00000	29682	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		27412.00000	28421	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17325.00000	16267	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8355.00000	8765	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40699.00000	39042	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4846.00000	5102	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		51850.00000	50040	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2552.00000	2696	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		64484.00000	62561	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1347.00000	1423	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		78480.00000	76489	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		662.00000	699	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		93275.00000	91244	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		303.00000	319	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		108678.00000	106627	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		128.00000	134	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		124556.00000	122495	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		36440.00000	37643	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12709.00000	11845	8.80	0.00	0.00
R203 On 02/11/2006 Bond Future			8.73700	8.77200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		10737.00000	11642	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		12222.00000	10763	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		6608.00000	7200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		18303.00000	16530	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		7837.00000	8527	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		16112.00000	14438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		5522.00000	6023	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		20652.00000	18788	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4572.00000	4990	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		23152.00000	21206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1530.00000	1667	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		37611.00000	35384	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		390.00000	420	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		54388.00000	52053	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		74.00000	77	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		72416.00000	70055	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		10.00000	10	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		91135.00000	88770	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		110359.00000	107994	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		130053.00000	127689	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		170882.00000	168518	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		150224.00000	147859	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.74000	8.77600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		17324.00000	18355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		19055.00000	17688	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		12972.00000	13797	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		24770.00000	23197	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		14333.00000	15225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22760.00000	21254	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		11700.00000	12460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26884.00000	25246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		10516.00000	11212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29102.00000	27401	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		26348.00000	27733	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11606.00000	10593	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		5836.00000	6258	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		41670.00000	39694	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2935.00000	3162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		56419.00000	54248	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1326.00000	1434	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		72873.00000	70583	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		535.00000	579	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		90568.00000	88215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		191.00000	207	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		109147.00000	106765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		168452.00000	166055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		17.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		148167.00000	145771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		60.00000	65	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		128384.00000	125991	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.71400	8.75000		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		16589.00000	17517	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		16589.00000	14955	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		11588.00000	12262	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		22324.00000	20437	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		13139.00000	13896	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20278.00000	18473	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		8836.00000	9359	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26822.00000	24783	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		10154.00000	10750	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		24505.00000	22540	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		27238.00000	28601	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9707.00000	8508	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3976.00000	4206	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		40413.00000	38081	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1466.00000	1539	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		56836.00000	54347	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		429.00000	444	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		75227.00000	72679	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		112.00000	112	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		94845.00000	92284	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		23.00000	23	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		115218.00000	112656	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4.00000	4	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		136199.00000	133637	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		179880.00000	177318	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		157752.00000	155190	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.71400	8.75000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		27264.00000	28317	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		27264.00000	25784	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		21964.00000	22863	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		32578.00000	30944	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		23665.00000	24615	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30724.00000	29141	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		18767.00000	19564	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		36547.00000	34811	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		20331.00000	21179	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		34519.00000	32834	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		37537.00000	38838	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20198.00000	18967	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		12138.00000	12698	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48152.00000	46179	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7220.00000	7579	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		61935.00000	59762	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3889.00000	4096	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		77786.00000	75460	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2096.00000	2208	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95669.00000	93248	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1051.00000	1106	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		114810.00000	112332	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		489.00000	514	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		134956.00000	132448	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		83.00000	87	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		177600.00000	175071	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		210.00000	220	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		155925.00000	153402	9.93	0.00	0.00
R207 On 02/11/2006 Bond Future			8.68800	8.72400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		8422.00000	9712	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6570.00000	5288	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		2857.00000	3415	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		15385.00000	13371	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		3877.00000	4596	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		12781.00000	10927	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		5136.00000	6033	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		10435.00000	8760	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2053.00000	2473	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		18225.00000	16074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1436.00000	1743	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		21274.00000	19008	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		259.00000	321	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		34961.00000	32450	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		15.00000	19	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		53767.00000	51198	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		73340.00000	70768	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		93482.00000	90909	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		114196.00000	111624	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		135502.00000	132929	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		157416.00000	154844	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		20796.00000	22944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1410.00000	986	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.68600	8.72200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		20671.00000	21847	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18695.00000	17323	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		14291.00000	15178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26560.00000	24898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		15748.00000	16705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24427.00000	22835	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		17297.00000	18326	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		22405.00000	20885	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		12926.00000	13745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28805.00000	27075	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		11652.00000	12405	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		31161.00000	29364	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		7426.00000	7940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		41653.00000	39619	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		3884.00000	4173	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		56968.00000	54707	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1835.00000	1978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		74299.00000	71893	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		776.00000	839	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		93162.00000	90675	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		292.00000	316	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		113157.00000	110631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		97.00000	105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		134016.00000	131474	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		28.00000	31	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		155594.00000	153047	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		30662.00000	32205	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11309.00000	10304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		177832.00000	175284	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