



Daily MTM Report

Daily summary for 05/09/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.67000	8.68500			0.00	0.00
R157 On 15/09/2015 Bond			8.75000	8.76500			0.00	0.00
R186 On 21/12/2026 Bond			8.53000	8.54000			0.00	0.00
R194 On 28/02/2008 Bond			8.88000	8.89500			0.00	0.00
R201 On 21/12/2014 Bond			8.75500	8.76500			0.00	0.00
R203 On 15/09/2017 Bond			8.70500	8.72500			0.00	0.00
R204 On 21/12/2018 Bond			8.69000	8.70500			0.00	0.00
R207 On 15/01/2020 Bond			8.66900	8.68100			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			235.51700	235.36700		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		55084.00000	56422	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1414.00000	1252	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.56100	240.42000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		105087.00000	106431	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		887.00000	821	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.28300	9.30100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.02400	9.02300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.92400	8.87200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.12800	9.13400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.12200	9.12600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.97000	8.96600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.01000	8.99500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.00600	8.98200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22000	0.00000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.68800	8.70000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4149.00000	4120	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			9.11700	9.13800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4034.00000	3984	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		41.00000	43	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.27700	9.27100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4417.00000	4429	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		101.00000	99	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.34100	9.36500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4707.00000	4654	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		164.00000	168	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.33200	9.32300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5036.00000	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		261.00000	257	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.32500	9.33200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26083.00000	26051	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21600.00000	21586	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.20900	9.21900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36107.00000	35923	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		271.00000	264	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.22300	9.23700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		78925.00000	78394	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			9.03400	9.03300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		116147.00000	116246	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			7.54200	7.54800		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.86700	7.88500		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.16300	8.18300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00400	8.00800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.29600	8.28600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.51700	8.49000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.78600	8.78000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		7393.00000	7226	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8428.00000	8468	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		4417.00000	4286	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12386.00000	12461	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3820.00000	3699	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13531.00000	13616	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1648.00000	1575	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		20118.00000	20251	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3281.00000	3169	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14736.00000	14831	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		574.00000	539	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		27888.00000	28059	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		153.00000	141	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36397.00000	36591	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		38.00000	34	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		45299.00000	45502	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		8.00000	7	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		54375.00000	54580	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		63563.00000	63770	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		72847.00000	73054	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		82223.00000	82429	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12460.00000	12262	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4904.00000	4913	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		18748.00000	18533	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2683.00000	2675	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.70100	8.91000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		14394.00000	18290	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11497.00000	8629	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		10128.00000	13350	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15301.00000	11760	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		7343.00000	10003	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		19026.00000	14923	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		6729.00000	9249	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		20048.00000	15804	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6144.00000	8524	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		21100.00000	16716	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4129.00000	5966	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		25667.00000	20740	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2327.00000	3559	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		32160.00000	26628	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1178.00000	1924	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		39383.00000	33365	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		609.00000	1047	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		47264.00000	40937	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		294.00000	533	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		55476.00000	48950	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		132.00000	253	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		63920.00000	57276	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		21.00000	46	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		81262.00000	74522	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		55.00000	112	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		72529.00000	65821	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		19451.00000	23947	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8557.00000	6289	4.43	0.00	0.00
R157 On 02/11/2006 Bond Future			8.79100	8.79000		7.90	0.00	16.00
R157 On 02/11/2006 Bond Future	8.75	Call		15153.00000	14979	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		18036.00000	17933	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		11847.00000	11682	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		21975.00000	21882	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		9025.00000	8874	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		26453.00000	26374	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		300.00000	282	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		78178.00000	78232	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		7794.00000	7652	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28894.00000	28823	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		10375.00000	10217	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24146.00000	24060	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		25560.00000	25378	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10568.00000	10458	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3334.00000	3241	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		43000.00000	42979	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1150.00000	1103	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		59740.00000	59764	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		72.00000	66	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		97611.00000	97678	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		14.00000	12	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		117597.00000	117667	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		158847.00000	158919	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		2.00000	2	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		138018.00000	138089	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		38344.00000	38175	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5812.00000	5716	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		52684.00000	52540	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2940.00000	2868	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		68031.00000	67913	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1396.00000	1350	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6685.00000	6551	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		31469.00000	31408	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.77200	8.81500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		25238.00000	26636	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29812.00000	28186	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		21805.00000	23079	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33458.00000	31708	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5036.00000	5474	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		71495.00000	68910	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14452.00000	15417	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		44034.00000	41976	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		61496.00000	63727	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11282.00000	10490	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		18647.00000	19796	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37432.00000	35558	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		20192.00000	21403	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35404.00000	33592	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		17174.00000	18261	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		39544.00000	37608	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		35149.00000	36844	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		22252.00000	20924	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		10900.00000	11689	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		51401.00000	49168	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6419.00000	6948	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		65392.00000	62898	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3385.00000	3704	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		81178.00000	78475	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1805.00000	1991	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		98774.00000	95937	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		897.00000	997	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		117406.00000	114483	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		415.00000	464	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		136834.00000	133861	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		46459.00000	48420	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16412.00000	15351	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		58905.00000	61095	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12022.00000	11188	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		72146.00000	74525	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8733.00000	8088	9.18	0.00	0.00
R186 On 02/11/2006 Bond Future			8.53400	8.54500		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		21853.00000	22225	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26771.00000	25943	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		12516.00000	12736	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		39673.00000	38694	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		10656.00000	10843	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		43473.00000	42461	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		9052.00000	9209	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		47569.00000	46527	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4301.00000	4369	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		66035.00000	64903	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1352.00000	1367	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		93063.00000	91879	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		315.00000	315	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		123112.00000	121914	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		63.00000	62	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		155103.00000	153903	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		10.00000	9	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		188500.00000	187300	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		223202.00000	222003	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		37144.00000	37732	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		15137.00000	14526	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		56021.00000	56809	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8024.00000	7613	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		259228.00000	258029	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.53000	8.54000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		38105.00000	38514	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		42451.00000	41777	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		27406.00000	27726	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		53860.00000	53095	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		25007.00000	25305	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57086.00000	56300	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		22858.00000	23135	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		60603.00000	59795	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		15397.00000	15594	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		76211.00000	75323	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		8609.00000	8724	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		99204.00000	98235	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4241.00000	4300	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		125709.00000	124684	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2075.00000	2103	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		155554.00000	154498	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		926.00000	937	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		187604.00000	186531	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		374.00000	378	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		221492.00000	220411	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		136.00000	137	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		256988.00000	255905	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		53041.00000	53565	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		30617.00000	30056	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		70175.00000	70805	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		21902.00000	21448	13.87	0.00	0.00
R194 On 02/11/2006 Bond Future			8.97300	8.99100		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1061.00000	1097	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5868.00000	5684	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		758.00000	786	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6801.00000	6608	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		900.00000	932	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6325.00000	6137	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		279.00000	290	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9418.00000	9208	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		78.00000	81	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12326.00000	12109	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		15.00000	16	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		15386.00000	15166	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3.00000	3	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		18511.00000	18290	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		21658.00000	21437	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		24821.00000	24600	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		27998.00000	27777	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		37612.00000	37392	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		34394.00000	34173	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		31189.00000	30968	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.05800	9.07500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2883.00000	2935	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6135.00000	6017	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2671.00000	2720	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6425.00000	6304	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2469.00000	2515	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6725.00000	6601	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1920.00000	1958	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7684.00000	7552	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1190.00000	1216	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9475.00000	9331	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		676.00000	692	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11492.00000	11338	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		345.00000	354	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13701.00000	13541	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		187.00000	192	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16093.00000	15928	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		96.00000	98	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18560.00000	18393	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		46.00000	47	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21080.00000	20911	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		21.00000	22	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23633.00000	23464	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		31406.00000	31236	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		4.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28801.00000	28631	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		9.00000	9	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26209.00000	26039	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			8.76900	8.77900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		12349.00000	12517	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14008.00000	13605	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		9700.00000	9831	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17110.00000	16670	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7435.00000	7533	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20638.00000	20164	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8520.00000	8634	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		18821.00000	18363	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		6445.00000	6529	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22560.00000	22072	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		20726.00000	20993	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8194.00000	7889	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2830.00000	2860	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		33670.00000	33128	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1020.00000	1026	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		46860.00000	46294	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		291.00000	290	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		61411.00000	60838	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		74.00000	73	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76761.00000	76188	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		15.00000	15	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		92562.00000	91990	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3.00000	2	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108707.00000	108135	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		125168.00000	124596	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		30970.00000	31331	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4504.00000	4293	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.77100	8.78100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		20327.00000	20536	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22063.00000	21712	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		17549.00000	17735	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24911.00000	24537	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		14995.00000	15159	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28024.00000	27628	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		16243.00000	16418	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26434.00000	26049	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		13804.00000	13957	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29682.00000	29276	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		28421.00000	28687	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		16267.00000	15973	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8765.00000	8868	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39042.00000	38585	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5102.00000	5165	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		50040.00000	49543	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2696.00000	2730	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		62561.00000	62036	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1423.00000	1440	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		76489.00000	75947	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		699.00000	707	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		91244.00000	90693	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		319.00000	322	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		106627.00000	106071	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		134.00000	136	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		122495.00000	121937	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		37643.00000	37961	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		11845.00000	11603	8.80	0.00	0.00
R203 On 02/11/2006 Bond Future			8.71700	8.73700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		11642.00000	12262	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10763.00000	10028	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7200.00000	7630	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16530.00000	15605	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		8527.00000	9018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14438.00000	13574	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6023.00000	6395	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18788.00000	17806	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4990.00000	5308	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21206.00000	20170	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1667.00000	1788	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		35384.00000	34150	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		420.00000	453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		52053.00000	50731	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		77.00000	84	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		70055.00000	68706	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		10.00000	11	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		88770.00000	87416	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		107994.00000	106639	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		127689.00000	126334	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		168518.00000	167163	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		147859.00000	146505	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.71900	8.74000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		18355.00000	19025	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17688.00000	16956	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		13797.00000	14344	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		23197.00000	22342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		15225.00000	15813	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		21254.00000	20439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		12460.00000	12967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		25246.00000	24351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		11212.00000	11681	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27401.00000	26468	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		27733.00000	28608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10593.00000	10065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6258.00000	6554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		39694.00000	38588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3162.00000	3329	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		54248.00000	53012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1434.00000	1517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		70583.00000	69264	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		579.00000	615	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		88215.00000	86849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		207.00000	221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		106765.00000	105376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		166055.00000	164653	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		18.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		145771.00000	144370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		65.00000	69	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		125991.00000	124594	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.69900	8.71400		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		17517.00000	17956	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14955.00000	14324	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		12262.00000	12591	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		20437.00000	19695	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		13896.00000	14260	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		18473.00000	17767	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		9359.00000	9620	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		24783.00000	23973	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		10750.00000	11044	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		22540.00000	21764	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		28601.00000	29222	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8508.00000	8059	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4206.00000	4329	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		38081.00000	37135	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1539.00000	1583	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		54347.00000	53322	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		444.00000	455	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		72679.00000	71620	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	114	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		92284.00000	91216	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		112656.00000	111586	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		133637.00000	132567	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		177318.00000	176248	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		155190.00000	154120	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.69900	8.71400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		28317.00000	28790	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		25784.00000	25199	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		22863.00000	23270	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30944.00000	30294	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		24615.00000	25044	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		29141.00000	28512	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		19564.00000	19928	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34811.00000	34117	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		21179.00000	21564	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		32834.00000	32162	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		38838.00000	39415	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		18967.00000	18486	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		12698.00000	12959	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		46179.00000	45382	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7579.00000	7750	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		59762.00000	58875	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4096.00000	4197	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		75460.00000	74503	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2208.00000	2264	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		93248.00000	92246	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1106.00000	1135	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		112332.00000	111303	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		514.00000	527	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		132448.00000	131403	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		87.00000	89	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		175071.00000	174015	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		220.00000	226	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		153402.00000	152350	9.93	0.00	0.00
R207 On 02/11/2006 Bond Future			8.67600	8.68800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		6033.00000	6362	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		8760.00000	8228	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		9712.00000	10175	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		5288.00000	4892	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	Call		3415.00000	3623	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		13371.00000	12719	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		4596.00000	4861	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		10927.00000	10332	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2473.00000	2631	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16074.00000	15372	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1743.00000	1859	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		19008.00000	18265	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		321.00000	345	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		32450.00000	31615	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		19.00000	20	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		51198.00000	50340	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		70768.00000	69908	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		90909.00000	90050	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		111624.00000	110764	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		132929.00000	132070	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		154844.00000	153984	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		22944.00000	23685	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		986.00000	867	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.67300	8.68600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		18326.00000	18717	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20885.00000	20353	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		21847.00000	22292	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		17323.00000	16844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		15178.00000	15516	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24898.00000	24314	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		16705.00000	17069	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		22835.00000	22276	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		13745.00000	14058	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		27075.00000	26465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		12405.00000	12693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		29364.00000	28730	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		7940.00000	8139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		39619.00000	38894	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4173.00000	4286	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		54707.00000	53897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1978.00000	2034	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		71893.00000	71027	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		839.00000	864	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		90675.00000	89777	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		316.00000	325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		110631.00000	109718	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		105.00000	108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		131474.00000	130554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		31.00000	31	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		153047.00000	152125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		32205.00000	32782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10304.00000	9958	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		175284.00000	174361	8.55	0.00	0.00
Total for Derivatives:							0.00	2,367.00

Grand Total: 0.00 2,367.00