



# Daily MTM Report

Daily summary for 05/07/2006

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			8.64500	8.46500			0.00	0.00
R157 On 15/09/2015 Bond			8.75500	8.57000			0.00	0.00
R186 On 21/12/2026 Bond			8.44000	8.25000			0.00	0.00
R194 On 28/02/2008 Bond			8.60500	8.43000			0.00	0.00
R201 On 21/12/2014 Bond			8.77500	8.58500			0.00	0.00
R203 On 15/09/2017 Bond			8.75500	8.57000			0.00	0.00
R204 On 21/12/2018 Bond			8.74000	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.70900	8.52400			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 03/08/2006 jGovi			230.88600	232.87200		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		31086.00000	16158	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2366.00000	7298	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			235.31500	237.33400		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		75705.00000	57970	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2365.00000	4820	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.11400	242.12600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		122440.00000	103395	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1180.00000	2255	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.01800	8.83800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.08100	8.89200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.98100	8.76900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.46800	8.35500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.18200	8.98100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.04100	8.84800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08000	8.87700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.95400	8.76200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.53600	0.00000		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.91000	7.88800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2176.00000	2229	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		5.00000	4	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.39400	8.29300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3218.00000	3448	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		59.00000	44	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.84300	8.69100		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3116.00000	3436	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		210.00000	160	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.06100	8.87800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3642.00000	4022	0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra	7.50	Put		281.00000	216	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.15900	8.97700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3961.00000	4331	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		359.00000	287	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.36200	9.15600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4731.00000	5186	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		392.00000	309	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.33800	9.14200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27219.00000	27442	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23193.00000	22940	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.91800	8.76300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		27842.00000	30573	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		133.00000	68	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.11900	8.93500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32780.00000	35631	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1999.00000	1550	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.17800	8.97900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		69259.00000	76900	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.26000	9.04700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		71822.00000	79922	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		42.00000	15	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			9.07300	8.87500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		106861.00000	118877	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.11000	8.90500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		108564.00000	120935	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 31/07/2006 jRod			7.05900	7.06100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.30400	7.30800		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.70000	8.52700		4.40	20.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		6558.00000	3648	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		5710.00000	9160	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		5594.00000	2992	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6591.00000	10348	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		11228.00000	7140	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3038.00000	5310	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		5.00000	1	3.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.50	Put		38700.00000	45055	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		2106.00000	889	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12383.00000	17527	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		529.00000	163	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		20183.00000	26176	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		78.00000	16	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29203.00000	35501	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		48363.00000	54723	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		58130.00000	64490	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		18499.00000	13281	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1215.00000	2357	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		4721.00000	2421	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		7566.00000	11627	4.37	0.00	0.00
R153 On 02/11/2006 Bond Future			8.74800	8.55100		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		12134.00000	8943	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12169.00000	15807	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		7134.00000	4901	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17669.00000	22266	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.50	Call		11197.00000	8165	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12973.00000	16770	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		16251.00000	12446	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9352.00000	12377	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		4085.00000	2605	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23465.00000	28814	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2060.00000	1201	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30370.00000	36341	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		870.00000	453	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38198.00000	44610	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		386.00000	186	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		46820.00000	53448	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		156.00000	69	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55784.00000	62526	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		57.00000	23	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		64969.00000	71765	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		19.00000	7	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		74307.00000	81125	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		22103.00000	17608	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6613.00000	8947	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		28631.00000	23559	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4632.00000	6390	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		10303.00000	7431	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13825.00000	17782	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.79400	8.58800		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.55	Call		16528.00000	13378	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17769.00000	21314	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15624.00000	12578	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18499.00000	22149	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20374.00000	16820	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15105.00000	18245	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25610.00000	21588	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12270.00000	14943	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11508.00000	8998	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22603.00000	26788	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8019.00000	6051	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27409.00000	32137	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5259.00000	3808	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33021.00000	38265	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3166.00000	2179	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39377.00000	45085	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2027.00000	1350	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46766.00000	52784	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1248.00000	803	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54592.00000	60843	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		417.00000	250	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71214.00000	77742	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		737.00000	458	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62768.00000	69183	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31318.00000	26881	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9981.00000	12238	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14750.00000	11810	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19264.00000	23019	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.76650	8.53800		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		12548.00000	5473	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		11648.00000	21561	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		10643.00000	4391	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		13497.00000	24233	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		21847.00000	11515	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6076.00000	12732	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		122.00000	14	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		61076.00000	77955	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		3838.00000	1137	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		25683.00000	39969	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		913.00000	176	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		42122.00000	58371	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		13.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		81103.00000	98079	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	6.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Put		101627.00000	118614	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		122571.00000	139558	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		36376.00000	22778	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2338.00000	5727	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		52748.00000	37208	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		792.00000	2239	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		8921.00000	3471	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		15544.00000	27081	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.81600	8.62200		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		24072.00000	17597	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25677.00000	33238	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		20351.00000	14548	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		29284.00000	37517	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	8.75	Call		30236.00000	22780	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		20953.00000	27532	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		41767.00000	32806	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		14609.00000	19683	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		12575.00000	8437	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		40074.00000	49972	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6953.00000	4318	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		53376.00000	64776	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3355.00000	1898	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69066.00000	81645	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1626.00000	856	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		86999.00000	100264	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		718.00000	350	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		106134.00000	119802	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		103.00000	43	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		146784.00000	160759	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		287.00000	129	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		126136.00000	140014	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		54748.00000	44509	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10050.00000	13846	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		68738.00000	57473	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6828.00000	9598	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		83400.00000	71346	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4598.00000	6580	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		18625.00000	13160	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		31243.00000	39814	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		22171.00000	16031	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		27433.00000	35329	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.84300	8.64400		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		34886.00000	28029	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		34459.00000	41645	8.49	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		29833.00000	23664	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40124.00000	47998	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		38512.00000	31197	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		31006.00000	37734	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50502.00000	42118	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		25526.00000	31184	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21447.00000	16477	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49869.00000	58941	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14543.00000	10758	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		61438.00000	71694	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9149.00000	6466	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		74864.00000	86223	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5961.00000	4079	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		90851.00000	103011	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3723.00000	2463	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		108153.00000	120935	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2224.00000	1420	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126564.00000	139803	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		62390.00000	53060	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		20264.00000	24976	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74995.00000	64840	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		16032.00000	19920	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		88199.00000	77345	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12706.00000	15895	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		33150.00000	26522	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		36283.00000	43698	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		31465.00000	25068	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		38171.00000	45815	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.44800	8.25700		13.00	0.00	63.00
R186 On 03/08/2006 Bond Future	8.25	Call		17940.00000	8888	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		18740.00000	31197	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		35267.00000	21083	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		8003.00000	15329	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		6645.00000	2494	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		36540.00000	53899	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1643.00000	432	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		61710.00000	82009	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		231.00000	38	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		91595.00000	112912	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		15.00000	1	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		123850.00000	145346	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		157532.00000	179041	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	6.75	Put		192510.00000	214020	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		57315.00000	39326	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2976.00000	6497	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		81440.00000	61349	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		972.00000	2391	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		105974.00000	84959	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		286.00000	781	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		20927.00000	10814	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		16033.00000	27430	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		15134.00000	7144	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		21669.00000	35188	12.88	0.00	0.00
R186 On 02/11/2006 Bond Future			8.46500	8.26900		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		36624.00000	26412	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		38779.00000	50465	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		52596.00000	39818	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26852.00000	35972	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		23231.00000	15733	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		54303.00000	68703	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		13293.00000	8352	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		74344.00000	91300	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		6630.00000	3802	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		98767.00000	117836	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2765.00000	1418	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		127144.00000	147694	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1158.00000	544	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		158987.00000	180271	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		429.00000	184	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		192968.00000	214621	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		70992.00000	55965	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		18324.00000	25195	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		91013.00000	74150	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		12355.00000	17390	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		139.00000	54	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		228706.00000	250519	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		33696.00000	24023	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		41552.00000	53777	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		39604.00000	28862	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		36100.00000	47255	13.13	0.00	0.00
R186 On 01/02/2007 Bond Future			8.47000	8.27100		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		54413.00000	43593	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		56780.00000	68049	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		70278.00000	57703	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44913.00000	54427	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		40278.00000	31341	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		71381.00000	84532	14.39	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	7.75	Call		28269.00000	21253	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		89153.00000	104226	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		18569.00000	13403	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		110325.00000	127248	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11216.00000	7711	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		134983.00000	153566	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6998.00000	4644	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		163964.00000	183699	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4146.00000	2651	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		195552.00000	216146	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2325.00000	1430	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		229466.00000	250659	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		87585.00000	73432	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35450.00000	43385	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		105906.00000	90374	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27922.00000	34478	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		51433.00000	40982	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		59466.00000	71103	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		57455.00000	46273	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		54198.00000	65103	14.96	0.00	0.00
R194 On 03/08/2006 Bond Future			8.66500	8.48600		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2540.00000	1382	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2336.00000	3782	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4858.00000	3103	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1020.00000	1869	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		1002.00000	430	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4449.00000	6483	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		278.00000	88	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7395.00000	9810	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		49.00000	11	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10854.00000	13420	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5.00000	1	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14515.00000	17116	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		18234.00000	20839	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		21976.00000	24581	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		25736.00000	28341	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7845.00000	5650	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		390.00000	800	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		2162.00000	1129	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2687.00000	4258	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2940.00000	1658	2.01	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.55	Put		2008.00000	3330	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.85000	8.63600		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4219.00000	3044	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4663.00000	6122	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3614.00000	2556	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5292.00000	6868	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2254.00000	1491	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7029.00000	8900	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1294.00000	795	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9179.00000	11313	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		661.00000	371	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11668.00000	14012	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		291.00000	147	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14435.00000	16924	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		133.00000	62	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17427.00000	19989	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		56.00000	24	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20513.00000	23115	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		21.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23656.00000	26276	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		33249.00000	35883	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30032.00000	32664	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		7.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26833.00000	29462	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3910.00000	2793	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4971.00000	6488	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			9.01000	8.76400		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5582.00000	4426	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5722.00000	7028	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4241.00000	3267	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6894.00000	8381	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3120.00000	2328	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8294.00000	9964	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2167.00000	1554	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9871.00000	11721	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1439.00000	988	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11683.00000	13695	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		895.00000	584	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13689.00000	15841	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		585.00000	369	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15938.00000	18185	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		369.00000	225	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18291.00000	20609	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		225.00000	132	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20726.00000	23095	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		41.00000	21	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28334.00000	30777	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		75.00000	41	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25761.00000	28189	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		132.00000	75	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23221.00000	25626	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5299.00000	4179	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5941.00000	7283	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5024.00000	3939	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6168.00000	7546	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.79200	8.60100		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		9619.00000	4848	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		9678.00000	16125	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		6836.00000	3138	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12834.00000	20353	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		14814.00000	8421	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6050.00000	10874	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		25681.00000	16999	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		2430.00000	4965	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		2306.00000	795	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		23348.00000	33055	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		506.00000	120	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		36880.00000	47712	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		63.00000	9	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		52063.00000	63227	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		6.00000	1	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		67933.00000	79145	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		38318.00000	28208	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		851.00000	1958	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		8157.00000	3929	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		11179.00000	18169	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		5660.00000	2468	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		14643.00000	22670	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.83400	8.63500		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		20309.00000	14856	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		19443.00000	25404	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		15841.00000	11203	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23680.00000	30457	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23594.00000	17613	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		16978.00000	22410	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		32623.00000	25409	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		11815.00000	16014	8.70	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	8.25	Call		9786.00000	6489	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32350.00000	40467	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5423.00000	3325	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		42987.00000	52303	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2620.00000	1461	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		55464.00000	65720	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1274.00000	660	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		69685.00000	80485	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		565.00000	271	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84836.00000	95956	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		228.00000	101	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100656.00000	111943	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		83.00000	34	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		116974.00000	128339	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		42852.00000	34583	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		8110.00000	11256	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		17267.00000	12355	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		22193.00000	28696	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18757.00000	13573	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20782.00000	27012	8.26	0.00	0.00
R201 On 01/02/2007 Bond Future			8.85800	8.65400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		28905.00000	23333	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		29131.00000	34990	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		24423.00000	19401	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33164.00000	39574	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32087.00000	26157	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		26686.00000	32188	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40680.00000	33908	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		21389.00000	26049	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17791.00000	13710	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40931.00000	48282	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12261.00000	9114	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50062.00000	58347	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7932.00000	5653	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		60661.00000	69814	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5297.00000	3663	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		73227.00000	83024	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3406.00000	2282	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		86814.00000	97122	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2105.00000	1364	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		101276.00000	111968	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1248.00000	782	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		116472.00000	127438	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		49992.00000	42463	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		17057.00000	20960	10.12	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	8.55	Call		25877.00000	20670	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31770.00000	37994	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		27371.00000	21980	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30426.00000	36466	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.76900	8.58300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.60	Call		8840.00000	3528	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		7658.00000	15174	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		5686.00000	1957	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		11484.00000	20584	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		15215.00000	7371	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3687.00000	8671	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		29199.00000	18073	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		751.00000	2454	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		1360.00000	305	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24902.00000	36676	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		189.00000	26	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		41906.00000	54571	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		14.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		60347.00000	73162	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		79403.00000	92230	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		98937.00000	111765	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		118951.00000	131779	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		7150.00000	2655	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		9450.00000	17783	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.80300	8.61100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		15814.00000	10058	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16568.00000	23841	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		12710.00000	7807	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		20350.00000	28475	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		21272.00000	14209	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11817.00000	17782	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6794.00000	3796	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		31934.00000	41965	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3204.00000	1613	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		46261.00000	57698	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1316.00000	592	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62717.00000	75021	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		466.00000	186	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80649.00000	93398	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		141.00000	49	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		99557.00000	112495	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.00	Call		36.00000	11	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		119148.00000	132152	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		159943.00000	172971	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		8.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		139291.00000	152314	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		14208.00000	8882	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18397.00000	26100	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		17528.00000	11337	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14863.00000	21700	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.82500	8.62800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		22322.00000	16048	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20841.00000	27726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		17619.00000	12313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26297.00000	34150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25837.00000	18912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17660.00000	23893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		35877.00000	27375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11227.00000	15883	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		11305.00000	7509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		37231.00000	46594	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6783.00000	4265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		50359.00000	60999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3785.00000	2243	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		65424.00000	77041	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1953.00000	1088	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		82079.00000	94372	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		927.00000	484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		99975.00000	112690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		58.00000	24	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158598.00000	171723	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		160.00000	73	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		138403.00000	151474	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		403.00000	196	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118820.00000	131771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		19110.00000	13484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24386.00000	31919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		20678.00000	14729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22568.00000	29777	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.75300	8.56700		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		11168.00000	5607	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		12413.00000	20333	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		749.00000	190	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		43493.00000	56416	9.81	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future	8.25	Call		3286.00000	1196	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		26871.00000	38262	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		9420.00000	4516	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		14340.00000	22917	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		7849.00000	3584	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		16464.00000	25679	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.78300	8.59200		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		24707.00000	18171	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		24130.00000	31247	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20990.00000	15112	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		27662.00000	35437	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		30837.00000	23344	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		19524.00000	25684	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		42361.00000	33416	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		13516.00000	18224	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		13094.00000	8863	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		38219.00000	47640	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7319.00000	4594	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		51376.00000	62304	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3570.00000	2047	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		67054.00000	79184	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1736.00000	926	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		85157.00000	98000	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		766.00000	379	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		104648.00000	117913	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		305.00000	139	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		125187.00000	138674	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		35.00000	13	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		168601.00000	182233	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		109.00000	46	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		146547.00000	160137	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		22810.00000	16601	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		25848.00000	33293	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		26679.00000	19819	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		22505.00000	29298	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.80000	8.60500		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35872.00000	29093	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		36228.00000	43210	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32077.00000	25747	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39599.00000	47029	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		41909.00000	34480	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		31652.00000	37983	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		52784.00000	44349	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		25187.00000	30513	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		23483.00000	18307	11.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.25	Put		49239.00000	57824	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16283.00000	12265	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		60741.00000	70483	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10566.00000	7641	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		74205.00000	85041	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7051.00000	4950	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		90366.00000	102026	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4519.00000	3076	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		108020.00000	120337	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2776.00000	1829	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		126985.00000	139799	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		914.00000	562	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		168174.00000	181582	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1631.00000	1039	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		147088.00000	160256	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33951.00000	27394	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37881.00000	45085	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37840.00000	30841	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		34641.00000	41402	12.36	0.00	0.00
R207 On 03/08/2006 Bond Future			8.72100	8.53500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		9446.00000	3837	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		8345.00000	16260	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		343.00000	55	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		40853.00000	54088	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		2088.00000	534	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		23365.00000	35333	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		7673.00000	2909	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		10250.00000	19009	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		6132.00000	2162	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		12407.00000	21960	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		11448.00000	4966	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		6690.00000	13732	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.74700	8.55600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		10356.00000	4859	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		10792.00000	19025	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8678.00000	3888	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		12759.00000	21699	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		18903.00000	10475	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4960.00000	10262	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2987.00000	1036	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		25596.00000	37376	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		728.00000	189	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42388.00000	55579	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		120.00000	23	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	7.75	Put		61367.00000	75000	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		13.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		81403.00000	95121	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		102105.00000	115834	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		123410.00000	137140	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		145324.00000	159054	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		32913.00000	21491	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1435.00000	3743	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		7189.00000	3070	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		14934.00000	24546	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14275.00000	7307	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		7481.00000	14243	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		12223.00000	5996	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		9034.00000	16537	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.76000	8.56500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		22945.00000	16531	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24024.00000	31480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		21257.00000	15179	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25946.00000	33738	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		30468.00000	22710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		17302.00000	23414	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14001.00000	9536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		37039.00000	46443	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8654.00000	5598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		50547.00000	61362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4990.00000	3055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		66264.00000	78199	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2670.00000	1541	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		83865.00000	96606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1319.00000	716	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102993.00000	116260	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		598.00000	304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		123327.00000	136903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		248.00000	118	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		144624.00000	158364	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		41484.00000	32133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10941.00000	15460	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		94.00000	42	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166729.00000	180547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		19648.00000	13902	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		27967.00000	36091	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		24711.00000	17960	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	8.60	Put		22200.00000	29319	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		26554.00000	19466	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20472.00000	27254	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>20.00</b>	<b>3,174.00</b>

**Grand Total:** 20.00 3,174.00