



Daily MTM Report

Daily summary for 01/08/2006

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			8.64000	8.54000			0.00	0.00
R157 On 15/09/2015 Bond			8.75000	8.65000			0.00	0.00
R186 On 21/12/2026 Bond			8.50000	8.37000			0.00	0.00
R194 On 28/02/2008 Bond			8.69500	8.59500			0.00	0.00
R201 On 21/12/2014 Bond			8.76000	8.66000			0.00	0.00
R203 On 15/09/2017 Bond			8.73000	8.62500			0.00	0.00
R204 On 21/12/2018 Bond			8.72000	8.61500			0.00	0.00
R207 On 15/01/2020 Bond			8.69800	8.59100			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

Derivatives

GOVI On 03/08/2006 jGovi			230.95100	232.07900		4.31	551.00	546.00
GOVI On 03/08/2006 jGovi	230.00	Call		20823.00000	9850	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		33.00000	340	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			235.52300	236.66100		4.10	551.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		68509.00000	58252	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1899.00000	3022	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.60300	241.73400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		118280.00000	107430	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		940.00000	1400	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.98200	8.89700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.98100	8.88400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.77800	8.67300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.55300	8.53900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.08100	8.97500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.91900	8.82300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.93600	8.83500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.91400	8.81200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.92100	7.88800		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.94100	7.92000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2248.00000	2300	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		0.00000	0	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.63900	8.62600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3979.00000	4009	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		10.00000	9	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.01500	9.02000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3794.00000	3782	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		88.00000	88	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.23200	9.21000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4314.00000	4362	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		147.00000	141	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.26800	9.23600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4464.00000	4531	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		233.00000	223	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.29800	9.27300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4960.00000	5015	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		315.00000	305	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.29900	9.28300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26807.00000	26803	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22439.00000	22400	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.98500	8.96700		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		31371.00000	31694	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.17000	9.14000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35383.00000	35857	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		954.00000	889	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.12600	9.03400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		71262.00000	74823	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			9.19700	9.09800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		73615.00000	77422	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9.00000	5	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.96100	8.86200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		105849.00000	111917	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			8.99000	8.88700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		107237.00000	113523	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27600	7.28100		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.54700	7.55000		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.90800	7.88800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.75200	7.71900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99500	7.93100		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25200	8.15200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.06000	7.97400		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.64000	8.60100		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		1139.00000	446	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		3017.00000	3757	4.44	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	8.50	Call		606.00000	174	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4329.00000	5330	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		288.00000	56	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		5859.00000	7061	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		4.00000	0	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13007.00000	14437	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		5810.00000	4377	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		346.00000	346	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		41420.00000	42854	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		22379.00000	23812	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		31851.00000	33284	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		51088.00000	52522	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		60856.00000	62289	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		14561.00000	13125	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4.00000	1	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.69300	8.58700		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		10073.00000	8333	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11360.00000	13296	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8340.00000	6795	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13113.00000	15244	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5429.00000	4274	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17217.00000	19737	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.75	Call		14064.00000	11949	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8418.00000	9978	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		9182.00000	7539	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12210.00000	14243	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2804.00000	2092	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23435.00000	26399	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1229.00000	859	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30791.00000	34097	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		429.00000	276	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39008.00000	42531	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		157.00000	95	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		47842.00000	51456	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		50.00000	28	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		56930.00000	60584	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		14.00000	7	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		66179.00000	69848	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		75544.00000	79218	3.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	9.00	Call		19878.00000	17349	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5640.00000	6787	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26462.00000	23598	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3715.00000	4527	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.69300	8.58300		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15481.00000	13725	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16559.00000	18385	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13719.00000	12084	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18069.00000	20016	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10529.00000	9141	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21461.00000	23655	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19314.00000	17328	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13882.00000	15478	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14584.00000	12888	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17296.00000	19182	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24570.00000	22321	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11067.00000	12400	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7149.00000	6073	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26376.00000	28883	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4535.00000	3756	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32134.00000	34937	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2614.00000	2098	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38662.00000	41728	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1601.00000	1258	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46176.00000	49415	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		936.00000	719	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54118.00000	57483	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		277.00000	203	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70911.00000	74419	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		522.00000	392	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62390.00000	65841	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30325.00000	27846	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8825.00000	9928	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.74800	8.69700		8.00	0.00	116.00
R157 On 03/08/2006 Bond Future	8.75	Call		6172.00000	3257	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2253.00000	3110	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		596.00000	88	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		11548.00000	14811	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		247.00000	22	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14954.00000	18499	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		89.00000	4	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		18564.00000	22250	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		72807.00000	76577	6.84	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33697.00000	37468	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		53061.00000	56832	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		92943.00000	96714	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		113479.00000	117250	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		134423.00000	138194	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		22234.00000	18450	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		48.00000	35	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		40104.00000	36333	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.78300	8.68000		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		24910.00000	20935	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19844.00000	23313	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		19094.00000	15713	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24917.00000	28980	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		17336.00000	14156	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		26815.00000	31081	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		15670.00000	12694	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28821.00000	33289	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		36124.00000	31244	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13183.00000	15748	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8828.00000	6835	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		40545.00000	45997	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4306.00000	3152	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		54947.00000	61238	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1757.00000	1201	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		71686.00000	78575	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		713.00000	461	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		90304.00000	97497	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		255.00000	156	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		109889.00000	117235	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		22.00000	12	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		150920.00000	158355	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		80.00000	46	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		130147.00000	137558	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		49039.00000	43411	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		8559.00000	10376	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		63136.00000	56933	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5443.00000	6685	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		77991.00000	71371	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		3407.00000	4232	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.45	Call		14110.00000	11336	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30946.00000	35616	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.78700	8.68200		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31235.00000	27570	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33506.00000	37255	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		27913.00000	24508	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37316.00000	41325	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26336.00000	23061	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		39325.00000	43464	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		34779.00000	30855	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29970.00000	33461	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		29546.00000	26011	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35376.00000	39255	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		46507.00000	41981	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		24229.00000	27116	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		18371.00000	15774	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49491.00000	54308	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11990.00000	10057	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		61582.00000	67063	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7183.00000	5857	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		75594.00000	81682	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4454.00000	3557	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		92042.00000	98559	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2630.00000	2055	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		109757.00000	116596	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1474.00000	1126	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		128512.00000	135577	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		58302.00000	53247	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18874.00000	21233	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		70894.00000	65386	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		14629.00000	16535	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		84139.00000	78254	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11345.00000	12873	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.50100	8.37100		13.00	53.00	60.00
R186 On 03/08/2006 Bond Future	8.30	Call		2636.00000	126	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		10651.00000	22606	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		1329.00000	32	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		15038.00000	28206	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		15614.00000	4677	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1259.00000	4787	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		583.00000	6	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		20027.00000	33915	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		4.00000	0	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		42809.00000	57269	12.42	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	7.75	Call		0.00000	0	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		72977.00000	87442	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		104273.00000	118738	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		136744.00000	151209	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		170441.00000	184906	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
R186 On 03/08/2006 Bond Future	6.75	Put		205419.00000	219884	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		41442.00000	27020	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		12.00000	55	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		67558.00000	53093	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		92779.00000	78314	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.51200	8.37900		13.05	53.00	53.00
R186 On 02/11/2006 Bond Future	8.30	Call		28935.00000	22365	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37795.00000	45919	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		26305.00000	20138	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		40826.00000	49352	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		40755.00000	32612	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		27376.00000	33926	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		23760.00000	17999	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		43981.00000	52913	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		15021.00000	10853	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		58458.00000	68984	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		7470.00000	5034	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		80885.00000	93142	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3089.00000	1911	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		107591.00000	121106	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1004.00000	559	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		137748.00000	151996	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		327.00000	167	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		170521.00000	185055	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		90.00000	42	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		204995.00000	219640	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		58188.00000	48283	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17884.00000	22673	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		77724.00000	66393	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11431.00000	14793	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		21.00000	9	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		240953.00000	255634	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.50500	8.37000		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		48094.00000	40914	14.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Put		55903.00000	63566	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		45258.00000	38341	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		58692.00000	66618	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		60183.00000	51990	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45885.00000	52534	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		42495.00000	35845	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		61595.00000	69787	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		32298.00000	26732	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		74468.00000	83744	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		21656.00000	17436	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		93606.00000	104230	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		13433.00000	10467	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		116255.00000	128132	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7549.00000	5655	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		142383.00000	155332	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4399.00000	3202	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		172432.00000	186078	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2413.00000	1704	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		204886.00000	219019	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1241.00000	849	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		239448.00000	253898	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		76780.00000	67430	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35711.00000	41204	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		94598.00000	84238	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27680.00000	32163	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.70500	8.60600		2.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.55	Call		433.00000	55	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		1247.00000	2308	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		110.00000	5	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2382.00000	3715	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		1.00000	0	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5196.00000	6633	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		232.00000	18	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1775.00000	2999	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		2236.00000	1018	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		145.00000	366	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8864.00000	10303	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		12552.00000	13990	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		16257.00000	17696	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		19981.00000	21419	1.71	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	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		23723.00000	25161	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		27483.00000	28922	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		5709.00000	4272	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1.00000	3	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.83900	8.72500		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3187.00000	2590	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4728.00000	5533	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2647.00000	2121	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5423.00000	6298	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1495.00000	1141	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7366.00000	8415	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		756.00000	546	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9737.00000	10929	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		327.00000	221	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12431.00000	13727	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		116.00000	72	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15356.00000	16715	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		43.00000	25	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18433.00000	19817	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		14.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21568.00000	22963	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24735.00000	26135	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		34345.00000	35747	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		31127.00000	32529	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27923.00000	29324	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2910.00000	2348	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5067.00000	5908	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.87600	8.74800		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5290.00000	4655	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5270.00000	5918	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5008.00000	4393	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5489.00000	6157	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3956.00000	3423	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6448.00000	7197	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2853.00000	2422	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7866.00000	8718	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1931.00000	1601	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9475.00000	10428	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1242.00000	1003	1.54	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	7.75	Put		11326.00000	12370	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		742.00000	582	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13376.00000	14498	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		465.00000	357	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15658.00000	16833	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		280.00000	210	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18042.00000	19255	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		162.00000	119	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20502.00000	21742	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		24.00000	17	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28157.00000	29432	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		48.00000	33	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25573.00000	26842	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		90.00000	64	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23018.00000	24275	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4733.00000	4138	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5717.00000	6405	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.76200	8.66300		8.45	26.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		1541.00000	169	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		5259.00000	9695	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		790.00000	50	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		7472.00000	12539	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		359.00000	12	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		10015.00000	15476	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		142.00000	2	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		12785.00000	18452	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		6298.00000	2187	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1192.00000	2889	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		19610.00000	13824	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		18.00000	39	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1.00000	0	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24702.00000	30508	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		40033.00000	45840	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		55659.00000	61467	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		71586.00000	77393	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		33808.00000	28001	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.79100	8.68800		8.45	26.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		16418.00000	13600	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18608.00000	21696	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		13580.00000	11081	8.20	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	8.55	Put		21562.00000	24970	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		12271.00000	9933	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23167.00000	26734	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		19539.00000	16410	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15979.00000	18755	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		14962.00000	12303	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20043.00000	23290	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		28345.00000	24494	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10592.00000	12648	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6922.00000	5357	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32542.00000	36883	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3391.00000	2484	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		44011.00000	49010	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1390.00000	952	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		57290.00000	62758	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		567.00000	368	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		72035.00000	77741	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		205.00000	125	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		87532.00000	93358	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		65.00000	37	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		103550.00000	109428	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		18.00000	10	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		119966.00000	125863	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		38545.00000	34095	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		6859.00000	8315	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.79200	8.68700		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26053.00000	23131	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28139.00000	31108	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		23113.00000	20393	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30867.00000	34037	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21709.00000	19091	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32311.00000	35584	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24562.00000	21740	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29476.00000	32546	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29160.00000	26041	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25620.00000	28392	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		37623.00000	34041	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20193.00000	22502	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15378.00000	13281	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40379.00000	44173	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10230.00000	8645	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		49892.00000	54197	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6330.00000	5215	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		60920.00000	65695	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4040.00000	3266	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.50	Put		73831.00000	78947	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2467.00000	1955	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		87737.00000	93115	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1439.00000	1117	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		102471.00000	108040	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		800.00000	607	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		117885.00000	123583	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		46882.00000	42889	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		15808.00000	17706	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.73200	8.62700		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.60	Call		1770.00000	93	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		3644.00000	9205	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		265.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		9119.00000	16094	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		8764.00000	2779	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		291.00000	1545	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		757.00000	16	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		6112.00000	12610	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		25392.00000	18153	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		26598.00000	33837	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		44772.00000	52012	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		63388.00000	70627	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		82457.00000	89697	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		101992.00000	109232	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		122006.00000	129245	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.75500	8.64800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		14294.00000	10819	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14158.00000	17947	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		12669.00000	9471	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15952.00000	20018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		11167.00000	8241	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		17885.00000	22223	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9787.00000	7128	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		19956.00000	24561	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		17908.00000	13881	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10982.00000	14218	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4620.00000	3131	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	8.25	Put		32289.00000	38065	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1847.00000	1155	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		47433.00000	54006	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		615.00000	352	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		64545.00000	71546	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		168.00000	87	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		82880.00000	90064	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		37.00000	17	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		101983.00000	109227	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		7.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		121648.00000	128908	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		162471.00000	169735	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		141813.00000	149077	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.75800	8.64800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		20207.00000	16605	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20073.00000	23833	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		18597.00000	15190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		21833.00000	25789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		17068.00000	13856	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		23691.00000	27842	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		15623.00000	12603	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		25648.00000	29991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23672.00000	19679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16842.00000	20212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33691.00000	28763	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10387.00000	12823	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9610.00000	7498	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		36882.00000	42134	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5469.00000	4115	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		50392.00000	56401	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2860.00000	2069	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		65846.00000	72418	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1366.00000	948	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		82839.00000	89784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		593.00000	393	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		100987.00000	108151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		26.00000	15	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		159913.00000	167265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		82.00000	49	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		139671.00000	147002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		232.00000	147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		119995.00000	127273	7.05	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			8.72200	8.61700		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		1772.00000	157	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		6667.00000	12654	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		890.00000	43	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		9460.00000	16215	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		394.00000	9	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		12658.00000	19876	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		46394.00000	53997	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		3.00000	0	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		27238.00000	34838	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.74200	8.63500		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		22135.00000	18268	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		21058.00000	24839	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		20252.00000	16592	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		22772.00000	26759	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16751.00000	13510	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26520.00000	30927	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		26153.00000	21884	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17937.00000	21315	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		18456.00000	15005	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		24591.00000	28788	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		37525.00000	32341	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		11777.00000	14241	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9604.00000	7398	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37825.00000	43267	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4781.00000	3479	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		51935.00000	58281	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1995.00000	1354	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		68577.00000	75583	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		818.00000	525	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		87336.00000	94690	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		295.00000	178	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		107274.00000	114804	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		93.00000	53	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		128072.00000	135679	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6.00000	3	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		171670.00000	179314	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		25.00000	13	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		149560.00000	157196	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.74100	8.63200		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		34444.00000	30459	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		33166.00000	36885	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		32518.00000	28665	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34795.00000	38647	12.28	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	8.50	Call		28820.00000	25237	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		38264.00000	42384	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		38443.00000	34201	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		30106.00000	33569	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		30642.00000	26924	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		36494.00000	40479	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		49212.00000	44372	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23537.00000	26401	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20549.00000	17658	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48226.00000	53040	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13778.00000	11577	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		60156.00000	65660	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8566.00000	7009	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		74126.00000	80273	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5468.00000	4385	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		90705.00000	97326	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3331.00000	2615	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		108753.00000	115741	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1931.00000	1483	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		128062.00000	135318	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		555.00000	406	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		169735.00000	177291	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1063.00000	798	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		148442.00000	155880	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.70000	8.59300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		3060.00000	275	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		2549.00000	7528	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		1506.00000	62	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		4652.00000	10971	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		622.00000	10	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		7445.00000	14597	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		211.00000	1	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		10732.00000	18286	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		44757.00000	52520	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		25524.00000	33287	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.71600	8.60700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9031.00000	5621	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		9537.00000	13954	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5943.00000	3451	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		13718.00000	19053	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4711.00000	2637	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		16151.00000	21903	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	8.65	Call		10895.00000	7004	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		7797.00000	11732	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7381.00000	4441	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		11511.00000	16398	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		15243.00000	10401	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4994.00000	7979	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1572.00000	749	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		27876.00000	34880	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		261.00000	99	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		45616.00000	53280	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		26.00000	8	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		64968.00000	72776	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		85086.00000	92911	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		105799.00000	113626	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		127104.00000	134931	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		149019.00000	156846	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		29035.00000	22321	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1251.00000	2364	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.71300	8.60200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21788.00000	17919	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21931.00000	25962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18470.00000	15013	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25813.00000	30255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16938.00000	13684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		27911.00000	32556	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23572.00000	19499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20145.00000	23970	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		20087.00000	16424	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		23820.00000	28057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27389.00000	22906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16877.00000	20294	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11650.00000	9174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		37342.00000	42764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6824.00000	5190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		51372.00000	57637	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3686.00000	2700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		67615.00000	74528	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1825.00000	1284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		85675.00000	93033	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		823.00000	555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		105152.00000	112783	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	7.00	Call		336.00000	217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		125719.00000	133499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		124.00000	76	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		147154.00000	155006	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38275.00000	32830	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10387.00000	12841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		41.00000	24	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		169330.00000	177213	8.55	0.00	0.00
Total for Derivatives:							1,260.00	3,482.00
Grand Total:							1,260.00	3,482.00