



Daily MTM Report

Daily summary for 06/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.67000	8.64500			0.00	0.00
R157 On 15/09/2015 Bond			8.77500	8.75500			0.00	0.00
R186 On 21/12/2026 Bond			8.45500	8.44000			0.00	0.00
R194 On 28/02/2008 Bond			8.63500	8.60500			0.00	0.00
R201 On 21/12/2014 Bond			8.79500	8.77500			0.00	0.00
R203 On 15/09/2017 Bond			8.77500	8.75500			0.00	0.00
R204 On 21/12/2018 Bond			8.75000	8.74000			0.00	0.00
R207 On 15/01/2020 Bond			8.71300	8.70900			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
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			230.68200	230.88600		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		16158.00000	14720	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		7298.00000	7900	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			235.10600	235.31500		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		57970.00000	56171	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		4820.00000	5111	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.90800	240.11400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		103395.00000	101461	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		2255.00000	2381	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.06200	9.01800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.12000	9.08100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			9.01400	8.98100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.50500	8.46800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.22500	9.18200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.08500	9.04100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.12300	9.08000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.99100	8.95400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.53800	7.53600		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.92200	7.91000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2229.00000	2257	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		4.00000	3	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.43200	8.39400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3448.00000	3535	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		44.00000	39	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.89600	8.84300		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3436.00000	3549	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		160.00000	144	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.10700	9.06100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4022.00000	4118	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		216.00000	201	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.22200	9.15900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4331.00000	4461	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		287.00000	264	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.43000	9.36200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5186.00000	5339	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		309.00000	285	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.42600	9.33800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27442.00000	27531	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22940.00000	22816	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.97100	8.91800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		30573.00000	31508	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		68.00000	49	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.17700	9.11900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35631.00000	36530	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1550.00000	1412	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.23600	9.17800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		76900.00000	79109	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			9.31900	9.26000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		79922.00000	82145	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		15.00000	10	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			9.11800	9.07300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		118877.00000	121557	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			9.15700	9.11000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		120935.00000	123721	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			7.05800	7.05900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.30100	7.30400		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.70300	8.70000		4.40	10.00	944.00
R153 On 03/08/2006 Bond Future	8.75	Call		7140.00000	6973	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5310.00000	5253	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		3648.00000	3511	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		9160.00000	9133	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		2992.00000	2866	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10348.00000	10333	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	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		45055.00000	45165	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		889.00000	825	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		17527.00000	17572	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		163.00000	144	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		26176.00000	26267	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		16.00000	13	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		35501.00000	35608	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		54723.00000	54832	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		64490.00000	64600	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		13281.00000	13110	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2357.00000	2296	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		2421.00000	2308	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		11627.00000	11623	4.37	0.00	0.00
R153 On 02/11/2006 Bond Future			8.77400	8.74800		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		12446.00000	11945	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		12377.00000	12774	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		8943.00000	8527	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		15807.00000	16288	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4901.00000	4616	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		22266.00000	22878	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.50	Call		8165.00000	7770	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		16770.00000	17273	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2605.00000	2421	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		28814.00000	29528	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1201.00000	1098	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36341.00000	37135	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		453.00000	406	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		44610.00000	45460	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		186.00000	164	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		53448.00000	54324	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		69.00000	60	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		62526.00000	63414	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		23.00000	20	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		71765.00000	72659	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		7.00000	6	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		81125.00000	82021	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17608.00000	17012	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		8947.00000	9249	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23559.00000	22884	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		6390.00000	6612	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		7431.00000	7059	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		17782.00000	18307	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.82200	8.79400		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	8.75	Call		16820.00000	16334	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		18245.00000	18666	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13378.00000	12950	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		21314.00000	21791	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12578.00000	12165	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		22149.00000	22641	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		21588.00000	21037	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		14943.00000	15298	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8998.00000	8660	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		26788.00000	27356	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6051.00000	5789	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		32137.00000	32781	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3808.00000	3618	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		38265.00000	38981	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2179.00000	2052	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		45085.00000	45865	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1350.00000	1264	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		52784.00000	53604	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		803.00000	747	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		60843.00000	61693	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		250.00000	229	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		77742.00000	78627	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		458.00000	423	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		69183.00000	70055	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		26881.00000	26270	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		12238.00000	12534	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11810.00000	11412	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		23019.00000	23526	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.76700	8.76650		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		11515.00000	11287	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12732.00000	12540	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		5473.00000	5285	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		21561.00000	21410	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		4391.00000	4220	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24233.00000	24098	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		14.00000	11	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		77955.00000	77989	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		1137.00000	1057	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		39969.00000	39926	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		176.00000	155	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		58371.00000	58388	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		1.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		98079.00000	98115	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

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		118614.00000	118651	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		139558.00000	139595	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		22778.00000	22566	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5727.00000	5552	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		37208.00000	37054	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		2239.00000	2122	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		3471.00000	3318	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		27081.00000	26964	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.83700	8.81600		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		22780.00000	21961	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		27532.00000	28220	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		17597.00000	16889	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		33238.00000	34036	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		14548.00000	13916	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		37517.00000	38392	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		32806.00000	31818	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		19683.00000	20202	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8437.00000	7993	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		49972.00000	51035	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4318.00000	4042	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		64776.00000	66007	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1898.00000	1750	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		81645.00000	83004	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		856.00000	779	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		100264.00000	101695	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		350.00000	314	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		119802.00000	121273	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		43.00000	37	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		160759.00000	162260	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		129.00000	114	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		140014.00000	141506	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		44509.00000	43379	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		13846.00000	14223	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		57473.00000	56232	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		9598.00000	9864	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		71346.00000	70021	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		6580.00000	6762	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13160.00000	12566	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		39814.00000	40727	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		16031.00000	15361	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		35329.00000	36166	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.86400	8.84300		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31197.00000	30412	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		37734.00000	38418	8.50	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	8.65	Call		28029.00000	27292	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		41645.00000	42378	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23664.00000	23001	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		47998.00000	48804	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		42118.00000	41212	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		31184.00000	31748	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		16477.00000	15945	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		58941.00000	59880	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10758.00000	10357	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		71694.00000	72763	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6466.00000	6186	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		86223.00000	87412	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4079.00000	3883	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		103011.00000	104285	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2463.00000	2332	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		120935.00000	122274	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1420.00000	1337	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		139803.00000	141189	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		53060.00000	52051	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		24976.00000	25437	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		64840.00000	63743	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		19920.00000	20293	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		77345.00000	76175	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		15895.00000	16194	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26522.00000	25810	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		43698.00000	44455	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		25068.00000	24380	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		45815.00000	46597	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.48200	8.44800		13.00	4.00	60.00
R186 On 03/08/2006 Bond Future	8.50	Call		21083.00000	18730	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		15329.00000	16743	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		8888.00000	7494	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		31197.00000	33570	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		2494.00000	1940	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		53899.00000	57112	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		432.00000	301	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		82009.00000	85645	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		38.00000	23	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		112912.00000	116664	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		1.00000	1	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		145346.00000	149112	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		179041.00000	182809	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		214020.00000	217787	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		39326.00000	36222	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		6497.00000	7159	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		61349.00000	57831	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2391.00000	2641	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		84959.00000	81269	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		781.00000	857	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		10814.00000	9228	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		27430.00000	29611	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		7144.00000	5941	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		35188.00000	37752	12.88	0.00	0.00
R186 On 02/11/2006 Bond Future			8.48000	8.46500		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		39818.00000	38788	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		35972.00000	36593	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		26412.00000	25587	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		50465.00000	51291	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		15733.00000	15130	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		68703.00000	69750	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		8352.00000	7959	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		91300.00000	92558	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3802.00000	3581	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		117836.00000	119266	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1418.00000	1316	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		147694.00000	149243	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		544.00000	499	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		180271.00000	181876	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		184.00000	166	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		214621.00000	216254	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		55965.00000	54761	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		25195.00000	25641	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		74150.00000	72808	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		17390.00000	17698	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		54.00000	48	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		250519.00000	252163	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		24023.00000	23242	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		53777.00000	54646	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		28862.00000	27994	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		47255.00000	48038	13.13	0.00	0.00
R186 On 01/02/2007 Bond Future			8.48500	8.47000		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		57703.00000	56701	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		54427.00000	55064	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		43593.00000	42728	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		68049.00000	68824	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		31341.00000	30625	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		84532.00000	85456	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		21253.00000	20692	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		104226.00000	105304	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		13403.00000	12991	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		127248.00000	128476	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7711.00000	7433	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		153566.00000	154929	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4644.00000	4458	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		183699.00000	185153	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2651.00000	2533	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		216146.00000	217667	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1430.00000	1359	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		250659.00000	252228	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		73432.00000	72309	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		43385.00000	43902	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		90374.00000	89147	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		34478.00000	34891	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		40982.00000	40146	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		71103.00000	71907	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		46273.00000	45379	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		65103.00000	65850	14.96	0.00	0.00
R194 On 03/08/2006 Bond Future			8.69500	8.66500		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.75	Call		3103.00000	2814	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1869.00000	2016	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		1382.00000	1200	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3782.00000	4036	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		430.00000	349	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6483.00000	6837	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		88.00000	65	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		9810.00000	10223	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11.00000	7	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		13420.00000	13852	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		17116.00000	17551	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		20839.00000	21274	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		24581.00000	25016	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		28341.00000	28776	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		5650.00000	5281	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		800.00000	867	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1129.00000	969	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		4258.00000	4534	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		1658.00000	1454	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		3330.00000	3562	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.88600	8.85000		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3044.00000	2857	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6122.00000	6377	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2556.00000	2388	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6868.00000	7143	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1491.00000	1374	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8900.00000	9224	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		795.00000	720	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11313.00000	11681	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		371.00000	329	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		14012.00000	14413	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		147.00000	127	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16924.00000	17347	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		62.00000	53	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19989.00000	20422	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		24.00000	20	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		23115.00000	23553	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		8.00000	7	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		26276.00000	26717	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		35883.00000	36325	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		32664.00000	33106	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		29462.00000	29903	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2793.00000	2616	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6488.00000	6753	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			9.05200	9.01000		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4426.00000	4235	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		7028.00000	7257	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3267.00000	3108	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		8381.00000	8642	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2328.00000	2200	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9964.00000	10256	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1554.00000	1457	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11721.00000	12043	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		988.00000	918	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13695.00000	14045	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		584.00000	538	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15841.00000	16214	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		369.00000	337	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18185.00000	18572	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		225.00000	204	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20609.00000	21008	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		132.00000	119	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23095.00000	23501	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		21.00000	19	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		30777.00000	31194	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		41.00000	36	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28189.00000	28604	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		75.00000	67	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25626.00000	26037	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4179.00000	3994	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		7283.00000	7518	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3939.00000	3761	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		7546.00000	7787	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.81200	8.79200		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		8421.00000	7726	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10874.00000	11345	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		4848.00000	4342	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		16125.00000	16784	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		3138.00000	2755	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20353.00000	21136	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		16999.00000	16048	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4965.00000	5180	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		795.00000	655	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		33055.00000	34080	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		120.00000	91	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		47712.00000	48848	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		9.00000	6	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		63227.00000	64389	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		79145.00000	80310	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		28208.00000	27113	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1958.00000	2029	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		3929.00000	3486	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		18169.00000	18891	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		2468.00000	2144	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		22670.00000	23511	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.85500	8.83400		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		17613.00000	16973	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		22410.00000	22965	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		14856.00000	14275	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		25404.00000	26017	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		11203.00000	10712	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		30457.00000	31160	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		25409.00000	24634	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		16014.00000	16434	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		6489.00000	6145	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		40467.00000	41318	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3325.00000	3111	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		52303.00000	53284	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1461.00000	1347	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		65720.00000	66801	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		660.00000	601	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		80485.00000	81621	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		271.00000	243	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		95956.00000	97123	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		101.00000	89	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		111943.00000	113126	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		34.00000	29	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		128339.00000	129530	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		34583.00000	33695	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		11256.00000	11562	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		12355.00000	11834	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		28696.00000	29369	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13573.00000	13022	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		27012.00000	27656	8.26	0.00	0.00
R201 On 01/02/2007 Bond Future			8.87900	8.85800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26157.00000	25530	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		32188.00000	32729	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23333.00000	22744	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		34990.00000	35569	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19401.00000	18872	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		39574.00000	40212	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		33908.00000	33191	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		26049.00000	26500	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13710.00000	13282	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		48282.00000	49021	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9114.00000	8786	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		58347.00000	59186	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5653.00000	5418	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		69814.00000	70747	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3663.00000	3495	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		83024.00000	84024	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2282.00000	2167	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		97122.00000	98174	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1364.00000	1289	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		111968.00000	113059	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		782.00000	735	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		127438.00000	128558	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		42463.00000	41667	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		20960.00000	21331	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		20670.00000	20120	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		37994.00000	38612	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21980.00000	21411	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		36466.00000	37065	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.78800	8.76900		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		7371.00000	6629	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		8671.00000	9226	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		3528.00000	3058	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		15174.00000	16002	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1957.00000	1647	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		20584.00000	21571	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		18073.00000	16959	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2454.00000	2637	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		305.00000	234	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		36676.00000	37903	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26.00000	17	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		54571.00000	55861	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		1.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		73162.00000	74459	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		92230.00000	93528	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		111765.00000	113063	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		131779.00000	133077	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		2655.00000	2269	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		17783.00000	18695	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.82400	8.80300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14209.00000	13486	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		17782.00000	18470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		10058.00000	9479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		23841.00000	24672	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7807.00000	7319	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		28475.00000	29398	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3796.00000	3508	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		41965.00000	43088	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1613.00000	1466	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		57698.00000	58962	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		592.00000	528	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		75021.00000	76368	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		186.00000	162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		93398.00000	94785	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		49.00000	42	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		112495.00000	113898	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		11.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		132152.00000	133561	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		172971.00000	174381	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		152314.00000	153724	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8882.00000	8349	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		26100.00000	26977	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11337.00000	10710	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		21700.00000	22484	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.84500	8.82500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		18912.00000	18242	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		23893.00000	24546	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		16048.00000	15444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		27726.00000	28444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12313.00000	11807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		34150.00000	34966	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		27375.00000	26543	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		15883.00000	16374	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7509.00000	7152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		46594.00000	47559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4265.00000	4032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		60999.00000	62089	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2243.00000	2104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		77041.00000	78224	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1088.00000	1011	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		94372.00000	95618	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		484.00000	445	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		112690.00000	113974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		24.00000	22	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		171723.00000	173043	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		73.00000	65	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		151474.00000	152790	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		196.00000	179	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		131771.00000	133077	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		13484.00000	12946	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		31919.00000	32703	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		14729.00000	14158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		29777.00000	30529	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.76200	8.75300		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		5607.00000	5236	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		20333.00000	20608	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		190.00000	158	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		56416.00000	57029	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		1196.00000	1060	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		38262.00000	38772	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		4516.00000	4188	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		22917.00000	23235	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		3584.00000	3298	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		25679.00000	26039	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.79300	8.78300		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		23344.00000	22892	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		25684.00000	25939	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		18171.00000	17772	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		31247.00000	31556	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		15112.00000	14752	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		35437.00000	35784	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33416.00000	32885	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		18224.00000	18401	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		8863.00000	8601	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		47640.00000	48086	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4594.00000	4425	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		62304.00000	62843	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2047.00000	1953	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		79184.00000	79798	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		926.00000	876	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		98000.00000	98657	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		379.00000	355	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		117913.00000	118597	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		139.00000	129	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		138674.00000	139371	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		13.00000	12	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		182233.00000	182939	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		46.00000	42	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		160137.00000	160841	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		16601.00000	16222	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		33293.00000	33621	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19819.00000	19402	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		29298.00000	29588	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.81000	8.80000		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		34480.00000	34044	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		37983.00000	38245	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		29093.00000	28692	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		43210.00000	43507	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25747.00000	25371	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		47029.00000	47352	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44349.00000	43859	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		30513.00000	30721	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		18307.00000	17997	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		57824.00000	58213	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12265.00000	12023	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		70483.00000	70939	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7641.00000	7464	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		85041.00000	85562	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4950.00000	4821	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		102026.00000	102596	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3076.00000	2986	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		120337.00000	120945	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1829.00000	1769	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		139799.00000	140438	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		562.00000	540	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		181582.00000	182258	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1039.00000	1001	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		160256.00000	160917	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27394.00000	27006	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		45085.00000	45395	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		30841.00000	30428	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		41402.00000	41687	12.36	0.00	0.00
R207 On 03/08/2006 Bond Future			8.72400	8.72100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		4966.00000	4754	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		13732.00000	13735	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		3837.00000	3649	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		16260.00000	16287	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55.00000	46	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		54088.00000	54295	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		534.00000	479	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		35333.00000	35495	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		2909.00000	2745	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		19009.00000	19061	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		2162.00000	2024	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		21960.00000	22037	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.75000	8.74700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		10475.00000	10324	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		10262.00000	10324	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4859.00000	4758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		19025.00000	19138	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3888.00000	3800	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		21699.00000	21824	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1036.00000	1001	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		37376.00000	37554	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		189.00000	180	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		55579.00000	55783	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		23.00000	21	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		75000.00000	75212	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		95121.00000	95335	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		115834.00000	116048	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		137140.00000	137353	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		159054.00000	159268	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		21491.00000	21295	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3743.00000	3760	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3070.00000	2994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		24546.00000	24683	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7307.00000	7180	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		14243.00000	14330	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		5996.00000	5881	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		16537.00000	16636	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.76300	8.76000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		22710.00000	22548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		23414.00000	23464	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		16531.00000	16391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		31480.00000	31551	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15179.00000	15045	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		33738.00000	33815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9536.00000	9432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		46443.00000	46550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5598.00000	5524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		61362.00000	61498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3055.00000	3005	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		78199.00000	78360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1541.00000	1511	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		96606.00000	96788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		716.00000	699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		116260.00000	116454	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		304.00000	296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		136903.00000	137105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		118.00000	114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		158364.00000	158571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		32133.00000	31949	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		15460.00000	15487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		42.00000	40	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		180547.00000	180756	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13902.00000	13774	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		36091.00000	36174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		17960.00000	17814	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		29319.00000	29384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		19466.00000	19315	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		27254.00000	27314	8.55	0.00	0.00
Total for Derivatives:							14.00	3,171.00

Grand Total: 14.00 3,171.00