



# Daily MTM Report

Daily summary for 02/08/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.62000	8.64000			0.00	0.00
R157 On 15/09/2015 Bond			8.73000	8.75000			0.00	0.00
R186 On 21/12/2026 Bond			8.48500	8.50000			0.00	0.00
R194 On 28/02/2008 Bond			8.68000	8.69500			0.00	0.00
R201 On 21/12/2014 Bond			8.74000	8.76000			0.00	0.00
R203 On 15/09/2017 Bond			8.71000	8.73000			0.00	0.00
R204 On 21/12/2018 Bond			8.70000	8.72000			0.00	0.00
R207 On 15/01/2020 Bond			8.67800	8.69800			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 03/08/2006 jGovi			230.95100	230.95100		4.31	546.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		9850.00000	9579	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		340.00000	69	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			235.52300	235.52300		4.10	92.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		58252.00000	58198	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3022.00000	2968	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.60300	240.60300		3.89	184.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		107430.00000	107412	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1400.00000	1382	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.96100	8.98200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.96500	8.98100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.77200	8.77800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.54900	8.55300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.06600	9.08100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.90500	8.91900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.92300	8.93600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.90200	8.91400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.95400	7.92100		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.96100	7.94100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2300.00000	2349	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			8.62700	8.63900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4009.00000	3980	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		9.00000	9	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.00200	9.01500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3782.00000	3752	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		88.00000	90	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.21900	9.23200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4362.00000	4332	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		141.00000	143	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.26800	9.26800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4531.00000	4530	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		223.00000	222	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.29500	9.29800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5015.00000	5007	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		305.00000	305	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.30900	9.29900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26803.00000	26795	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22400.00000	22365	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.98500	8.98500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		31694.00000	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			9.16500	9.17000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35857.00000	35756	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		889.00000	876	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.10500	9.12600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		74823.00000	74005	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			9.17000	9.19700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		77422.00000	76378	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		5.00000	5	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.94600	8.96100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		111917.00000	111018	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			8.97300	8.99000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		113523.00000	112507	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			7.27500	7.27600		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.55400	7.54700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.92800	7.90800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.76600	7.75200		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.01200	7.99500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.27200	8.25200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.07500	8.06000		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.61700	8.64000		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		446.00000	291	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		3757.00000	2757	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		174.00000	72	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5330.00000	4383	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		56.00000	12	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		7061.00000	6172	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14437.00000	13592	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		4377.00000	4929	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		346.00000	54	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		42854.00000	42009	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		23812.00000	22967	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		33284.00000	32439	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		52522.00000	51677	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		62289.00000	61444	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		13125.00000	13969	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1.00000	0	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.66600	8.69300		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		11949.00000	12395	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9978.00000	9490	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		8333.00000	8685	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13296.00000	12713	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		6795.00000	7101	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		15244.00000	14615	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4274.00000	4491	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19737.00000	19019	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.50	Call		7539.00000	7868	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14243.00000	13637	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2092.00000	2216	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		26399.00000	25589	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		859.00000	918	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		34097.00000	33221	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		276.00000	298	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		42531.00000	41618	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		95.00000	103	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		51456.00000	50529	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		28.00000	31	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		60584.00000	59652	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		7.00000	8	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		69848.00000	68914	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2.00000	2	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		79218.00000	78284	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		17349.00000	17906	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6787.00000	6409	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23598.00000	24252	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4527.00000	4246	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.66000	8.69300		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17328.00000	17853	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15478.00000	14929	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13725.00000	14182	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		18385.00000	17768	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12084.00000	12505	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		20016.00000	19364	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9141.00000	9492	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23655.00000	22933	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12888.00000	13327	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		19182.00000	18548	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22321.00000	22925	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12400.00000	11931	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6073.00000	6339	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28883.00000	28075	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3756.00000	3943	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34937.00000	34050	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2098.00000	2217	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41728.00000	40774	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1258.00000	1335	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49415.00000	48419	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		719.00000	766	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		57483.00000	56457	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		203.00000	218	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		74419.00000	73361	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		392.00000	419	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		65841.00000	64795	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		27846.00000	28522	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9928.00000	9531	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.72600	8.74800		8.00	0.00	116.00
R157 On 03/08/2006 Bond Future	8.75	Call		3257.00000	3248	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		3110.00000	1476	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		88.00000	16	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		14811.00000	13115	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		22.00000	2	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18499.00000	16854	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		4.00000	0	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		22250.00000	20621	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		76577.00000	74953	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		37468.00000	35843	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		56832.00000	55207	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		96714.00000	95089	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		117250.00000	115625	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		138194.00000	136569	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		18450.00000	20040	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		35.00000	0	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		36333.00000	37958	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	8.78300		8.40	5.00	5.00
R157 On 02/11/2006 Bond Future	8.75	Call		20935.00000	20816	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		23313.00000	23194	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		15713.00000	15599	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		28980.00000	28866	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		14156.00000	14045	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		31081.00000	30970	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		12694.00000	12587	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		33289.00000	33182	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		31244.00000	31126	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		15748.00000	15630	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		6835.00000	6750	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		45997.00000	45912	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3152.00000	3096	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		61238.00000	61182	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1201.00000	1171	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		78575.00000	78545	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		461.00000	446	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		97497.00000	97482	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		156.00000	149	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		117235.00000	117228	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		12.00000	11	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		158355.00000	158354	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		46.00000	44	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		137558.00000	137555	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43411.00000	43305	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10376.00000	10269	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56933.00000	56843	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6685.00000	6595	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		71371.00000	71299	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4232.00000	4160	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		11336.00000	11232	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		35616.00000	35513	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.76000	8.78700		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		30855.00000	31725	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		33461.00000	32430	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		27570.00000	28374	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		37255.00000	36158	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24508.00000	25246	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		41325.00000	40163	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23061.00000	23767	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		43464.00000	42269	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26011.00000	26782	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		39255.00000	38125	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		41981.00000	43004	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		27116.00000	26239	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15774.00000	16319	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		54308.00000	52952	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10057.00000	10449	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		67063.00000	65554	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5857.00000	6116	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		81682.00000	80041	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3557.00000	3726	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		98559.00000	96827	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2055.00000	2158	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		116596.00000	114798	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1126.00000	1186	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		135577.00000	133737	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		53247.00000	54412	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		21233.00000	20497	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		65386.00000	66676	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		16535.00000	15924	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		78254.00000	79652	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12873.00000	12370	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.48500	8.50100		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.50	Call		4677.00000	4241	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		4787.00000	2585	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		126.00000	17	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		22606.00000	20732	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		32.00000	2	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		28206.00000	26410	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		6.00000	0	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		33915.00000	32143	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		57269.00000	55504	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		87442.00000	85676	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		118738.00000	116972	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		151209.00000	149443	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		184906.00000	183140	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		219884.00000	218118	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		27020.00000	28732	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		55.00000	1	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		53093.00000	54859	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		78314.00000	80080	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			8.49500	8.51200		13.05	0.00	53.00
R186 On 02/11/2006 Bond Future	8.50	Call		32612.00000	33386	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		33926.00000	32837	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		22365.00000	22947	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		45919.00000	44639	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		20138.00000	20675	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		49352.00000	48026	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		17999.00000	18490	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		52913.00000	51542	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		10853.00000	11179	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		68984.00000	67447	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		5034.00000	5201	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		93142.00000	91447	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1911.00000	1980	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		121106.00000	119312	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		559.00000	581	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		151996.00000	150155	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		167.00000	174	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		185055.00000	183198	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		42.00000	44	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		219640.00000	217779	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		48283.00000	49293	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		22673.00000	21821	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		66393.00000	67615	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		14793.00000	14152	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		9.00000	9	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		255634.00000	253772	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.48600	8.50500		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		51990.00000	52932	15.34	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	8.50	Put		52534.00000	51404	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		40914.00000	41718	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		63566.00000	62297	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		38341.00000	39110	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		66618.00000	65315	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		35845.00000	36578	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		69787.00000	68449	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		26732.00000	27327	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		83744.00000	82267	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		17436.00000	17868	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		104230.00000	102589	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		10467.00000	10754	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		128132.00000	126348	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		5655.00000	5828	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		155332.00000	153433	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3202.00000	3305	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		186078.00000	184109	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1704.00000	1761	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		219019.00000	217004	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		849.00000	878	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		253898.00000	251856	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		67430.00000	68537	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		41204.00000	40239	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		84238.00000	85496	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		32163.00000	31349	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.68200	8.70500		2.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.75	Call		1018.00000	1107	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		366.00000	120	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		55.00000	20	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		2308.00000	1939	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		5.00000	0	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		3715.00000	3377	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6633.00000	6299	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		18.00000	3	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2999.00000	2651	2.00	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		10303.00000	9969	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		13990.00000	13656	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		17696.00000	17362	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		21419.00000	21086	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		25161.00000	24827	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		28922.00000	28588	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		4272.00000	4603	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		3.00000	0	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.80700	8.83900		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2590.00000	2724	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5533.00000	5273	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2121.00000	2236	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6298.00000	6020	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1141.00000	1214	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8415.00000	8095	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		546.00000	586	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10929.00000	10576	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		221.00000	240	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13727.00000	13352	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		72.00000	80	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16715.00000	16329	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		25.00000	28	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19817.00000	19427	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		8.00000	9	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		22963.00000	22571	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		26135.00000	25742	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		35747.00000	35354	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		32529.00000	32135	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		29324.00000	28931	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2348.00000	2472	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5908.00000	5639	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82600	8.87600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4655.00000	4877	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5918.00000	5639	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4393.00000	4607	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6157.00000	5871	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3423.00000	3606	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7197.00000	6880	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2422.00000	2567	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8718.00000	8363	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1601.00000	1710	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10428.00000	10036	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1003.00000	1080	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		12370.00000	11947	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		582.00000	632	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14498.00000	14048	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		357.00000	390	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16833.00000	16365	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		210.00000	231	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19255.00000	18775	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		119.00000	132	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21742.00000	21253	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		17.00000	19	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29432.00000	28934	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		33.00000	37	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26842.00000	26345	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		64.00000	72	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24275.00000	23781	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4138.00000	4345	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6405.00000	6111	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.74100	8.76200		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		2187.00000	2061	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2889.00000	1534	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		169.00000	50	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		9695.00000	8348	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		50.00000	7	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		12539.00000	11268	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		12.00000	1	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15476.00000	14236	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		2.00000	0	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		18452.00000	17222	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		13824.00000	15014	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		39.00000	1	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		30508.00000	29280	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		45840.00000	44612	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		61467.00000	60238	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		77393.00000	76165	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		28001.00000	29229	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			8.76700	8.79100		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		16410.00000	16992	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		18755.00000	17965	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		13600.00000	14112	8.33	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	8.65	Put		21696.00000	20836	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11081.00000	11524	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		24970.00000	24040	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		9933.00000	10342	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		26734.00000	25771	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12303.00000	12781	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		23290.00000	22395	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		24494.00000	25249	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		12648.00000	12031	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5357.00000	5611	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		36883.00000	35765	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2484.00000	2619	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		49010.00000	47772	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		952.00000	1010	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		62758.00000	61444	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		368.00000	392	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		77741.00000	76393	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		125.00000	134	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		93358.00000	91994	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		37.00000	40	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		109428.00000	108058	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		10.00000	10	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		125863.00000	124492	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		34095.00000	35005	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		8315.00000	7853	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.76500	8.79200		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26041.00000	26728	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		28392.00000	27569	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23131.00000	23769	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		31108.00000	30235	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		20393.00000	20981	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		34037.00000	33115	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19091.00000	19654	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		35584.00000	34637	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21740.00000	22353	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		32546.00000	31648	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		34041.00000	34848	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		22502.00000	21798	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13281.00000	13719	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		44173.00000	43101	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8645.00000	8966	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		54197.00000	53008	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5215.00000	5433	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		65695.00000	64403	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3266.00000	3412	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		78947.00000	77582	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1955.00000	2048	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		93115.00000	91697	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1117.00000	1172	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		108040.00000	106585	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		607.00000	639	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		123583.00000	122104	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		42889.00000	43806	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		17706.00000	17112	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.73200	8.73200		7.14	111.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		2779.00000	2186	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1545.00000	952	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		93.00000	9	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		9205.00000	9122	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		2.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		16094.00000	16093	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		16.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		12610.00000	12595	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		18153.00000	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		33837.00000	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		52012.00000	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		70627.00000	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		89697.00000	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		109232.00000	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		129245.00000	129245	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.73200	8.75500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		13881.00000	14601	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		14218.00000	13384	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10819.00000	11422	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		17947.00000	16995	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9471.00000	10016	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		20018.00000	19008	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8241.00000	8732	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		22223.00000	21159	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7128.00000	7566	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		24561.00000	23444	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3131.00000	3354	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		38065.00000	36732	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1155.00000	1247	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		54006.00000	52542	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		352.00000	383	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		71546.00000	70022	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		87.00000	96	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		90064.00000	88517	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		17.00000	19	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		109227.00000	107674	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		128908.00000	127353	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		169735.00000	168180	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		149077.00000	147521	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.73200	8.75800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		19679.00000	20514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20212.00000	19313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		16605.00000	17347	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		23833.00000	22842	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15190.00000	15887	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		25789.00000	24753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		13856.00000	14508	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		27842.00000	26761	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12603.00000	13212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29991.00000	28866	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		28763.00000	29826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12823.00000	12152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7498.00000	7907	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		42134.00000	40809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4115.00000	4365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		56401.00000	54918	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2069.00000	2209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		72418.00000	70824	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		948.00000	1018	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		89784.00000	88120	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		393.00000	425	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		108151.00000	106449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		15.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		167265.00000	165533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		49.00000	54	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		147002.00000	145273	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		147.00000	160	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		127273.00000	125552	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	8.72200		10.95	83.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		157.00000	18	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		12654.00000	12515	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		43.00000	2	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		16215.00000	16174	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		9.00000	0	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		19876.00000	19867	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		53997.00000	53997	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		34838.00000	34838	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.71900	8.74200		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		21884.00000	22620	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		21315.00000	20415	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		18268.00000	18920	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		24839.00000	23854	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		16592.00000	17201	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		26759.00000	25731	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		13510.00000	14035	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		30927.00000	29815	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		15005.00000	15572	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		28788.00000	27718	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		32341.00000	33284	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		14241.00000	13547	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7398.00000	7728	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		43267.00000	41961	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3479.00000	3657	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		58281.00000	56822	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1354.00000	1433	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		75583.00000	74025	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		525.00000	557	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		94690.00000	93085	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		178.00000	189	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		114804.00000	113178	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		53.00000	56	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		135679.00000	134045	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3.00000	3	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		179314.00000	177678	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		13.00000	14	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		157196.00000	155560	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.71600	8.74100		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		34201.00000	35032	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		33569.00000	32640	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		30459.00000	31232	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		36885.00000	35899	12.36	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	8.60	Call		28665.00000	29409	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		38647.00000	37631	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25237.00000	25921	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		42384.00000	41309	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		26924.00000	27638	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		40479.00000	39434	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44372.00000	45342	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		26401.00000	25612	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17658.00000	18194	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		53040.00000	51816	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11577.00000	11972	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		65660.00000	64295	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7009.00000	7277	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		80273.00000	78783	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4385.00000	4564	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		97326.00000	95746	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2615.00000	2729	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		115741.00000	114095	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1483.00000	1551	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		135318.00000	133626	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		406.00000	426	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		177291.00000	175552	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		798.00000	836	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		155880.00000	154159	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.67800	8.70000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		275.00000	147	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		7528.00000	5811	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		62.00000	15	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		10971.00000	9335	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		10.00000	1	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		14597.00000	12999	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		1.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		18286.00000	16696	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		52520.00000	50932	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		33287.00000	31698	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.69300	8.71600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		10401.00000	11275	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7979.00000	7209	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		5621.00000	6194	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		13954.00000	12882	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3451.00000	3846	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		19053.00000	17805	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	8.45	Call		2637.00000	2956	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		21903.00000	20579	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7004.00000	7674	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		11732.00000	10758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4441.00000	4921	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		16398.00000	15234	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		749.00000	859	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		34880.00000	33347	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		99.00000	117	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		53280.00000	51654	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		8.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		72776.00000	71134	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		92911.00000	91268	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		113626.00000	111982	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		134931.00000	133287	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		156846.00000	155202	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		22321.00000	23643	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2364.00000	2043	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.68800	8.71300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		22906.00000	23800	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		20294.00000	19417	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		17919.00000	18675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		25962.00000	24947	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15013.00000	15678	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		30255.00000	29150	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13684.00000	14305	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		32556.00000	31407	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		19499.00000	20300	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		23970.00000	23001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		16424.00000	17134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		28057.00000	26996	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9174.00000	9631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		42764.00000	41451	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5190.00000	5478	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		57637.00000	56155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2700.00000	2866	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		74528.00000	72923	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1284.00000	1370	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		93033.00000	91349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		555.00000	595	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		112783.00000	111053	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		217.00000	234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		133499.00000	131745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		76.00000	83	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		155006.00000	153241	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		32830.00000	33950	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12841.00000	12190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		24.00000	26	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		177213.00000	175444	8.55	0.00	0.00

---

<b>Total for Derivatives:</b>							<b>1,021.00</b>	<b>2,747.00</b>
-------------------------------	--	--	--	--	--	--	-----------------	-----------------

---

<b>Grand Total:</b>							<b>1,021.00</b>	<b>2,747.00</b>
---------------------	--	--	--	--	--	--	-----------------	-----------------