



Daily MTM Report

Daily summary for 10/07/2006

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			8.47500	8.50000			0.00	0.00
R157 On 15/09/2015 Bond			8.57500	8.60000			0.00	0.00
R186 On 21/12/2026 Bond			8.25000	8.27500			0.00	0.00
R194 On 28/02/2008 Bond			8.44500	8.46500			0.00	0.00
R201 On 21/12/2014 Bond			8.59500	8.62000			0.00	0.00
R203 On 15/09/2017 Bond			8.58000	8.60000			0.00	0.00
R204 On 21/12/2018 Bond			8.55500	8.58000			0.00	0.00
R207 On 15/01/2020 Bond			8.51700	8.54500			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			233.01200	232.55800		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		28095.00000	31626	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2515.00000	1506	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.29300	237.00300		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		72588.00000	75107	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2558.00000	2177	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.07200	241.78700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		119146.00000	121834	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1276.00000	1114	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.84800	8.89300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.89400	8.95200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.78200	8.79700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.34900	8.39200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.98900	9.04900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.84800	8.90000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.87900	8.92500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.76400	8.80200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.53800	7.53800		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.83700	7.87700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2148.00000	2050	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			8.25000	8.33100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3301.00000	3113	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		50.00000	59	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.73400	8.75200		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3240.00000	3197	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		185.00000	186	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.81200	8.91400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3712.00000	3500	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		263.00000	299	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.96800	9.02500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4054.00000	3935	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		335.00000	355	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16000	9.24800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4930.00000	4733	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		350.00000	383	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.15300	9.23800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27275.00000	27104	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23015.00000	23049	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.75000	8.81600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		28745.00000	27544	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		78.00000	67	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.92700	8.99300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33602.00000	32502	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1781.00000	1863	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.99700	9.05400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		72158.00000	69977	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			9.07200	9.12800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		74914.00000	72791	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		26.00000	29	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.87200	8.93400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		110428.00000	106633	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			8.90300	8.96600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		112227.00000	108388	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			7.05100	7.05400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.28500	7.29100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.52800	8.54800		4.40	2.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		5846.00000	5893	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		5772.00000	5082	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10404.00000	10628	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2989.00000	2475	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		4924.00000	4937	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6695.00000	5970	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		2.00000	1	3.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.50	Put		39471.00000	38733	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1699.00000	1626	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12751.00000	11940	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		372.00000	325	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		20800.00000	20015	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		45.00000	33	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29944.00000	29195	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		49137.00000	48399	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		58905.00000	58167	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		17645.00000	18098	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1136.00000	852	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		4097.00000	4081	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		7717.00000	6963	4.37	0.00	0.00
R153 On 02/11/2006 Bond Future			8.62300	8.58700		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		11361.00000	10608	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12648.00000	13145	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		15366.00000	14497	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9719.00000	10101	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		6555.00000	6000	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18342.00000	19037	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.50	Call		10454.00000	9733	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13482.00000	14011	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		3676.00000	3291	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24307.00000	25173	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1806.00000	1572	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31368.00000	32384	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		737.00000	618	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39316.00000	40448	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		317.00000	258	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		48003.00000	49194	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		124.00000	97	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		57004.00000	58227	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		43.00000	33	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		66208.00000	67448	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		14.00000	10	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		75554.00000	76801	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		21103.00000	20115	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6865.00000	7128	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		27546.00000	26468	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4799.00000	4971	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		9592.00000	8903	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14366.00000	14927	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.59800	8.62800		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.55	Call		15769.00000	16123	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		18313.00000	17690	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19534.00000	19944	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15569.00000	15001	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14885.00000	15226	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		19065.00000	18427	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24681.00000	25159	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12645.00000	12145	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10882.00000	11152	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23281.00000	22573	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7512.00000	7716	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28207.00000	27432	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4873.00000	5015	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33939.00000	33104	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2893.00000	2985	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		40408.00000	39522	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1833.00000	1891	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47875.00000	46956	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1115.00000	1150	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55764.00000	54821	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		363.00000	374	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72464.00000	71497	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		651.00000	670	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63985.00000	63027	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30313.00000	30854	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		10280.00000	9843	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14034.00000	14360	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19851.00000	19200	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.59100	8.60500		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		9512.00000	9336	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		13625.00000	12403	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		17896.00000	17962	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7137.00000	6158	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		7875.00000	7664	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15742.00000	14486	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		44.00000	29	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		66011.00000	64951	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		2429.00000	2213	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		29286.00000	28024	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		460.00000	371	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		46680.00000	45547	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		3.00000	2	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		86106.00000	85059	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		106639.00000	105594	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		127583.00000	126538	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		31738.00000	32206	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2712.00000	2135	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		47831.00000	48612	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		888.00000	623	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		6430.00000	6197	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		18065.00000	16787	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.65800	8.65200		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		22688.00000	22164	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		26477.00000	26389	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		28698.00000	28139	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		21598.00000	21475	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		19079.00000	18585	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		30196.00000	30138	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		40015.00000	39423	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		15041.00000	14885	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11605.00000	11204	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		41288.00000	41324	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6288.00000	5999	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		54895.00000	55042	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2957.00000	2776	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		70852.00000	71108	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1399.00000	1291	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88956.00000	89285	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		601.00000	544	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		108201.00000	108580	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		81.00000	70	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		148946.00000	149371	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		233.00000	206	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		128266.00000	128675	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		52837.00000	52237	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10323.00000	10159	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		66716.00000	66126	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6990.00000	6836	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		81305.00000	80734	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4687.00000	4552	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		17411.00000	16934	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		32213.00000	32172	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		20842.00000	20333	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		28288.00000	28215	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64800	8.67600		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33482.00000	34246	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		35328.00000	34104	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.75	Call		37035.00000	37865	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		31801.00000	30643	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		28543.00000	29210	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		41106.00000	39785	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48851.00000	49822	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		26147.00000	25131	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		20370.00000	20885	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		51064.00000	49591	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		13691.00000	14065	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62857.00000	61243	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8519.00000	8770	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		76506.00000	74768	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5500.00000	5661	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		92662.00000	90836	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3400.00000	3499	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		110102.00000	108212	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2009.00000	2065	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		128621.00000	126690	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		60599.00000	61710	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		20745.00000	19869	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		73090.00000	74329	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		16399.00000	15650	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		86203.00000	87555	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12982.00000	12347	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		31783.00000	32514	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		37188.00000	35931	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		30137.00000	30835	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		39114.00000	37825	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.23600	8.30000		13.00	2.00	61.00
R186 On 03/08/2006 Bond Future	8.30	Call		17399.00000	20357	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		17399.00000	13061	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		30953.00000	35475	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		8583.00000	5810	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		14663.00000	17231	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		20357.00000	15629	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		4820.00000	5769	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		39610.00000	33262	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		995.00000	1177	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		65957.00000	58843	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		107.00000	120	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		96366.00000	89082	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5.00000	5	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		128734.00000	121438	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Put		162426.00000	155131	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		197404.00000	190109	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		52524.00000	58533	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		3079.00000	1792	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		76524.00000	83335	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		951.00000	466	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		101053.00000	108195	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		259.00000	105	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		12131.00000	14325	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		23560.00000	18458	12.88	0.00	0.00
R186 On 02/11/2006 Bond Future			8.26800	8.29400		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		37652.00000	38715	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		36975.00000	35098	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		50394.00000	51739	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		27477.00000	25881	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		34742.00000	35736	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		39725.00000	37778	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		21742.00000	22405	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		55642.00000	53364	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		12228.00000	12612	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		76106.00000	73549	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5964.00000	6148	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		100928.00000	98172	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2416.00000	2485	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		129622.00000	126751	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		984.00000	1005	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		161640.00000	158721	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		353.00000	357	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		195720.00000	192783	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		68549.00000	70227	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		18708.00000	17445	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		88403.00000	90373	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		12572.00000	11602	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		111.00000	110	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		231505.00000	228564	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		31888.00000	32813	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		42571.00000	40556	12.95	0.00	0.00
R186 On 01/02/2007 Bond Future			8.27000	8.29700		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		55518.00000	56721	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		55182.00000	53351	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		68158.00000	69550	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45715.00000	44073	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		52524.00000	53679	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57813.00000	55934	14.87	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	8.00	Call		38657.00000	39572	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		72681.00000	70562	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		26941.00000	27625	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		90747.00000	88396	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		17545.00000	18020	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		112222.00000	109664	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10485.00000	10787	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		137173.00000	134441	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6481.00000	6665	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		166369.00000	163519	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3801.00000	3905	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		198128.00000	195198	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2108.00000	2162	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		232169.00000	229190	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		85274.00000	86889	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		36059.00000	34641	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		103439.00000	105260	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		28376.00000	27163	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		49595.00000	50702	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		60550.00000	58623	14.77	0.00	0.00
R194 On 03/08/2006 Bond Future			8.48100	8.51400		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2211.00000	2321	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2415.00000	2044	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4455.00000	4702	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1025.00000	791	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		798.00000	818	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4653.00000	4193	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		193.00000	186	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7718.00000	7231	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		28.00000	24	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		11241.00000	10756	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		2.00000	1	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14920.00000	14439	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		18642.00000	18161	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		22384.00000	21903	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		26144.00000	25663	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7420.00000	7783	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		373.00000	256	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1855.00000	1942	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2788.00000	2394	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2591.00000	2727	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		2067.00000	1722	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.64800	8.67400		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3940.00000	4036	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4853.00000	4628	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3357.00000	3440	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5504.00000	5266	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2057.00000	2111	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7301.00000	7034	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1157.00000	1187	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9510.00000	9220	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		575.00000	589	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12051.00000	11745	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		245.00000	251	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14857.00000	14542	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		109.00000	111	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17871.00000	17552	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		44.00000	44	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20970.00000	20650	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		16.00000	16	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24119.00000	23798	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		33717.00000	33397	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30500.00000	30179	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		5.00000	5	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27299.00000	26978	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3642.00000	3731	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5171.00000	4940	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.78100	8.81200		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5305.00000	5416	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5926.00000	5727	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4002.00000	4093	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7135.00000	6916	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2920.00000	2991	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8575.00000	8335	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2007.00000	2060	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10193.00000	9935	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1317.00000	1354	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12043.00000	11769	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		808.00000	832	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14084.00000	13797	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		522.00000	538	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16357.00000	16062	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		326.00000	335	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18730.00000	18428	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		197.00000	202	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21178.00000	20873	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		34.00000	35	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28809.00000	28499	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		64.00000	65	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26231.00000	25922	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		114.00000	117	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23684.00000	23376	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5030.00000	5137	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6153.00000	5950	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4761.00000	4865	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6387.00000	6179	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.60400	8.63400		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		8175.00000	8511	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		10184.00000	8748	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		13105.00000	13733	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6290.00000	5145	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		5615.00000	5794	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		13562.00000	11969	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		23738.00000	24870	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		2437.00000	1796	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1683.00000	1660	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24675.00000	22879	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		309.00000	278	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		38633.00000	36829	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		30.00000	23	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		53979.00000	52200	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		2.00000	1	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		69879.00000	68105	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		36324.00000	37812	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		806.00000	522	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		6821.00000	7074	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		11793.00000	10274	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		4558.00000	4675	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		15492.00000	13836	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.64400	8.67000		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		19035.00000	19543	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		20188.00000	19197	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		22226.00000	22802	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		17629.00000	16706	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		14720.00000	15128	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		24578.00000	23487	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		31053.00000	31801	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		12264.00000	11513	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		8938.00000	9196	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		33521.00000	32280	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4845.00000	4986	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		44428.00000	43070	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2276.00000	2340	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		57140.00000	55704	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1079.00000	1103	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		71509.00000	70034	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		465.00000	472	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		86755.00000	85262	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		181.00000	182	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		102629.00000	101130	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		64.00000	63	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		118975.00000	117474	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		41128.00000	42035	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		8405.00000	7813	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		16093.00000	16534	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		23039.00000	21981	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		17532.00000	18006	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		21576.00000	20551	8.26	0.00	0.00
R201 On 01/02/2007 Bond Future			8.66400	8.69100		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		27642.00000	28204	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		29953.00000	28994	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39199.00000	39918	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		21994.00000	21192	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30757.00000	31364	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		27442.00000	26528	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		23264.00000	23757	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		34091.00000	33063	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		16819.00000	17201	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		42045.00000	40906	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11485.00000	11765	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		51372.00000	50130	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7349.00000	7539	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		62164.00000	60832	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4863.00000	4987	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		74878.00000	73481	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3095.00000	3172	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		88590.00000	87145	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1892.00000	1937	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		103150.00000	101673	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1109.00000	1133	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		118419.00000	116922	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		48384.00000	49209	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		17535.00000	16838	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		24682.00000	25199	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		32661.00000	31656	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		26142.00000	26681	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		31282.00000	30299	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.59100	8.61100		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.60	Call		7429.00000	7681	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		8193.00000	7055	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		13479.00000	14082	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3896.00000	3110	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		4562.00000	4643	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		12305.00000	10997	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		27252.00000	28387	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		750.00000	496	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		927.00000	869	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		26415.00000	24968	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		102.00000	81	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		43765.00000	42355	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		6.00000	3	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		62284.00000	60893	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		81348.00000	79959	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		100883.00000	99494	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		120897.00000	119507	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		5879.00000	6036	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		10124.00000	8892	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.62000	8.64100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		16251.00000	16796	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		15637.00000	14746	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		19863.00000	20510	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		12459.00000	11670	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		14607.00000	15102	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		17411.00000	16471	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		11644.00000	12046	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21335.00000	20301	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6080.00000	6289	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33271.00000	32045	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2787.00000	2875	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		47895.00000	46548	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1107.00000	1136	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		64559.00000	63153	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		377.00000	383	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		82612.00000	81183	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	7.25	Call		109.00000	109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		101577.00000	100142	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		26.00000	26	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		121190.00000	119754	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		161993.00000	160558	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		141339.00000	139904	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		13071.00000	13518	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		19311.00000	18323	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.63800	8.66000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		21063.00000	21665	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		21735.00000	20858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		24473.00000	25151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18450.00000	17647	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16522.00000	17015	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27354.00000	26367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34274.00000	35141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11778.00000	11165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10478.00000	10809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38558.00000	37409	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6204.00000	6407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		51934.00000	50657	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3410.00000	3523	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		67203.00000	65835	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1730.00000	1787	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		84010.00000	82586	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		807.00000	832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		102008.00000	100553	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		47.00000	48	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		160741.00000	159262	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		133.00000	137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		140530.00000	139053	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		344.00000	354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		120914.00000	119444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		17959.00000	18487	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		25388.00000	24437	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		19472.00000	20037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		23516.00000	22601	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.56500	8.59000		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		9764.00000	9997	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		12690.00000	11096	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		499.00000	441	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		44925.00000	43040	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		2562.00000	2489	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		27828.00000	25929	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		8115.00000	8265	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		14716.00000	13039	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		6653.00000	6733	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		16949.00000	15201	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.59000	8.61700		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		23483.00000	24169	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		24708.00000	23447	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		29488.00000	30310	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		19977.00000	18853	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		19858.00000	20454	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		28333.00000	26982	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		40844.00000	41887	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		13801.00000	12898	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12217.00000	12605	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		39143.00000	37585	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6706.00000	6926	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		52565.00000	50838	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3196.00000	3300	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		68483.00000	66640	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1520.00000	1562	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		86743.00000	84838	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		654.00000	667	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		106337.00000	104404	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		253.00000	256	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		126937.00000	124993	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		27.00000	27	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		170396.00000	168449	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		88.00000	87	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		148328.00000	146381	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		21631.00000	22272	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		26472.00000	25166	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		25412.00000	26142	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		23040.00000	21824	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.60400	8.63000		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		36642.00000	37363	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		35222.00000	34092	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		40656.00000	41432	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		32177.00000	31103	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		34704.00000	35396	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		36839.00000	35681	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		30970.00000	31605	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		40271.00000	39056	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		51406.00000	52320	12.92	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	9.00	Put		25589.00000	24652	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		22541.00000	23036	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50077.00000	48721	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		15520.00000	15884	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		61757.00000	60270	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9983.00000	10232	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		75402.00000	73800	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6612.00000	6774	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		91706.00000	90018	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4202.00000	4302	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		109482.00000	107732	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2558.00000	2615	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		128546.00000	126753	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		825.00000	840	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		169864.00000	168028	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1488.00000	1518	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		148724.00000	146904	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		32812.00000	33476	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		38522.00000	37335	12.20	0.00	0.00
R207 On 03/08/2006 Bond Future			8.52500	8.55400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		8276.00000	8901	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		8569.00000	7065	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		10193.00000	10981	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		6830.00000	5488	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		215.00000	197	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		42119.00000	39971	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1584.00000	1623	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		24254.00000	22164	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		6602.00000	7079	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		10573.00000	8920	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		5169.00000	5516	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		12838.00000	11056	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.54600	8.57600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		11304.00000	12367	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		9567.00000	8452	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17774.00000	19196	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		5282.00000	4525	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9516.00000	10458	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		11404.00000	10167	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7919.00000	8741	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		13451.00000	12095	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2613.00000	2946	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		26675.00000	24829	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		603.00000	691	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	8.00	Put		43714.00000	41624	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		93.00000	107	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		62791.00000	60628	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		9.00000	11	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		82850.00000	80674	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		103556.00000	101378	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		124861.00000	122683	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		146776.00000	144598	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		31564.00000	33442	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1537.00000	1237	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		6512.00000	7219	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		15709.00000	14238	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		13280.00000	14466	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		7938.00000	6946	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.55600	8.58600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		23753.00000	24722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		22750.00000	21563	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		29406.00000	30536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		17748.00000	16723	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		22024.00000	22939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24611.00000	23371	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		20373.00000	21236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		26570.00000	25277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		13309.00000	13922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		37854.00000	36311	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8147.00000	8549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		51548.00000	49795	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4646.00000	4889	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		67428.00000	65515	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2455.00000	2588	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		85158.00000	83136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1195.00000	1262	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		104377.00000	102289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		534.00000	564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		124770.00000	122645	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		218.00000	230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		146101.00000	143958	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		40272.00000	41663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11237.00000	10473	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		81.00000	85	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		168224.00000	166073	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		18802.00000	19612	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	8.45	Put		28629.00000	27284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		25561.00000	26583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20987.00000	19854	8.55	0.00	0.00
Total for Derivatives:							4.00	3,172.00

Grand Total: 4.00 3,172.00