



# Daily MTM Report

Daily summary for 14/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.47000	8.48500			0.00	0.00
R157 On 15/09/2015 Bond			8.56000	8.58500			0.00	0.00
R186 On 21/12/2026 Bond			8.27000	8.29500			0.00	0.00
R194 On 28/02/2008 Bond			8.43500	8.44500			0.00	0.00
R201 On 21/12/2014 Bond			8.58000	8.60500			0.00	0.00
R203 On 15/09/2017 Bond			8.53500	8.56500			0.00	0.00
R204 On 21/12/2018 Bond			8.51000	8.54500			0.00	0.00
R207 On 15/01/2020 Bond			8.47800	8.51500			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			232.95200	232.69900		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		28543.00000	30669	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1553.00000	1149	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.37600	237.12600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		73468.00000	75721	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2208.00000	1961	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.13300	241.88800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		120022.00000	122364	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1142.00000	1034	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.85500	8.86000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.87700	8.88600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.69900	8.76200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.39700	8.38200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.97400	8.98500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.82200	8.83300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.84100	8.86300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.71900	8.74800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.52900	7.52900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.81600	7.82200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2012.00000	1997	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		2.00000	2	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.34800	8.31800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3265.00000	3334	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		46.00000	42	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.72600	8.71100		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3145.00000	3175	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		190.00000	183	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.97700	8.96900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3819.00000	3834	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		236.00000	232	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.04200	9.02300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4042.00000	4080	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		329.00000	320	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21000	9.17400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4760.00000	4838	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		374.00000	358	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19000	9.19000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27085.00000	27064	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22941.00000	22919	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.80100	8.78900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		28214.00000	28422	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		34.00000	26	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.97900	8.97000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33092.00000	33206	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1685.00000	1641	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.99700	8.99900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		70026.00000	69942	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			9.07000	9.07200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72753.00000	72667	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		26.00000	25	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.85300	8.85900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		105789.00000	105409	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			8.88300	8.88900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		107481.00000	107103	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			7.04400	7.04600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26200	7.27100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.52000	8.53300		4.40	30.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		5443.00000	5574	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		4817.00000	4468	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		3665.00000	3744	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		6732.00000	6331	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10189.00000	10438	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2220.00000	1989	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		4500.00000	4604	4.40	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	Put		5718.00000	5343	4.40	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		38916.00000	38437	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1345.00000	1359	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11844.00000	11378	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		227.00000	221	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		20101.00000	19616	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		18.00000	16	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29364.00000	28883	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		48584.00000	48104	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		58351.00000	57872	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		17755.00000	18129	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		692.00000	587	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.55300	8.56900		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		11360.00000	11586	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12021.00000	11690	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		10442.00000	10655	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12844.00000	12501	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		15418.00000	15695	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9146.00000	8866	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		6499.00000	6650	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17661.00000	17255	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		3605.00000	3699	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23611.00000	23148	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1742.00000	1794	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30679.00000	30173	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		695.00000	717	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38648.00000	38115	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		291.00000	301	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		47351.00000	46804	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		110.00000	113	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		56364.00000	55811	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		37.00000	38	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		65576.00000	65021	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		11.00000	11	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		74926.00000	74370	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		21235.00000	21571	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6371.00000	6151	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		27760.00000	28147	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4388.00000	4218	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		9569.00000	9769	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13717.00000	13361	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.59500	8.61100		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		15792.00000	16007	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17783.00000	17476	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19585.00000	19830	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15066.00000	14789	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14902.00000	15109	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18528.00000	18213	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24770.00000	25052	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12181.00000	11941	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10871.00000	11038	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22716.00000	22362	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7484.00000	7612	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27624.00000	27231	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4835.00000	4927	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33347.00000	32917	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2855.00000	2916	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39816.00000	39355	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1796.00000	1836	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47285.00000	46803	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1084.00000	1109	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55179.00000	54682	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		346.00000	355	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71893.00000	71380	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		627.00000	641	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63407.00000	62900	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30444.00000	30759	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9856.00000	9650	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14045.00000	14244	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19308.00000	18985	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.58000	8.59700		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		8441.00000	8780	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		11956.00000	11026	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		17010.00000	17654	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		5654.00000	5028	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		6818.00000	7091	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14088.00000	13090	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		14.00000	13	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		65383.00000	64112	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		1750.00000	1802	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28010.00000	26792	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		241.00000	240	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45864.00000	44594	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		85506.00000	84236	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		106042.00000	104772	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		126986.00000	125716	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		31411.00000	32392	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1788.00000	1499	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		48001.00000	49170	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		460.00000	359	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		5413.00000	5625	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		16451.00000	15393	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.60900	8.63500		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		22661.00000	23499	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25213.00000	24155	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		28751.00000	29722	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		20414.00000	19491	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		19008.00000	19754	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28888.00000	27739	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		40230.00000	41411	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		14019.00000	13305	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11461.00000	11983	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		39908.00000	38534	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6131.00000	6454	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		53500.00000	51929	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2829.00000	3002	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69487.00000	67765	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1307.00000	1393	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		87627.00000	85819	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		545.00000	584	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		106909.00000	105052	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		68.00000	74	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		147696.00000	145806	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		204.00000	219	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		127000.00000	125121	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		53226.00000	54585	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		9475.00000	8939	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		67274.00000	68778	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6311.00000	5919	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		82013.00000	83628	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4159.00000	3878	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		17321.00000	18021	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30886.00000	29692	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		20792.00000	21584	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		27001.00000	25898	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.63300	8.66000		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33560.00000	34463	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		34271.00000	33254	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	8.60	Call		31843.00000	32713	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		36113.00000	35064	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		37152.00000	38119	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30783.00000	29831	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		28568.00000	29375	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		39996.00000	38884	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		49040.00000	50148	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		25201.00000	24390	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		20337.00000	20982	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49896.00000	48622	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		13621.00000	14109	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		61652.00000	60221	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8435.00000	8778	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		75286.00000	73710	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5410.00000	5646	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		91437.00000	89754	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3320.00000	3474	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		108886.00000	107121	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1944.00000	2040	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		127421.00000	125598	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		60881.00000	62119	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19892.00000	19211	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		73466.00000	74819	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		15640.00000	15074	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		86670.00000	88121	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12314.00000	11846	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		30179.00000	31017	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		38021.00000	36940	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.27500	8.30000		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.30	Call		15344.00000	16456	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		15344.00000	13614	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		12633.00000	13577	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		18327.00000	16429	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		10174.00000	10960	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		21603.00000	19548	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		29164.00000	30952	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		6794.00000	5740	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		3475.00000	3766	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		38264.00000	35714	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		525.00000	564	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		65486.00000	62684	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		34.00000	36	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		96292.00000	93452	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		1.00000	1	11.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.25	Put		128730.00000	125888	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		162426.00000	159584	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	194562	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		51458.00000	53868	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2013.00000	1581	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		76058.00000	78765	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		485.00000	350	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		100892.00000	103700	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		98.00000	64	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.28900	8.31500		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		35479.00000	36822	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37169.00000	35580	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		29849.00000	31047	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		42899.00000	41165	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		32632.00000	33903	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		39982.00000	38321	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		48011.00000	49635	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		27461.00000	26154	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		20026.00000	20934	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		56293.00000	54269	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		10973.00000	11549	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		77218.00000	74863	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5168.00000	5483	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		102499.00000	99882	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1999.00000	2139	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		131572.00000	128781	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		777.00000	835	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		163800.00000	160927	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		264.00000	285	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		197998.00000	195087	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		65999.00000	67939	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		18526.00000	17534	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		85777.00000	87978	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		12313.00000	11582	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		78.00000	84	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		233839.00000	230914	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.29300	8.31900		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		53438.00000	54819	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		55566.00000	54034	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		47607.00000	48892	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		61025.00000	59398	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		50489.00000	51822	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		58242.00000	56663	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	8.50	Call		65920.00000	67486	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45940.00000	44593	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		36876.00000	37964	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		73363.00000	71539	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		25456.00000	26298	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		91725.00000	89654	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		16380.00000	16990	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		113522.00000	111219	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9643.00000	10049	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		138796.00000	136289	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5877.00000	6142	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		168229.00000	165581	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3392.00000	3554	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		200183.00000	197433	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1848.00000	1941	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		234373.00000	231554	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		82881.00000	84658	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		36130.00000	34995	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		100935.00000	102900	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		28336.00000	27389	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.47100	8.48300		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2165.00000	2208	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1917.00000	1786	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1790.00000	1823	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2271.00000	2129	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4569.00000	4669	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		687.00000	612	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		703.00000	709	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4107.00000	3938	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		138.00000	135	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7212.00000	7034	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14.00000	13	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10775.00000	10599	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14467.00000	14292	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		18190.00000	18015	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		21932.00000	21757	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		25693.00000	25518	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7697.00000	7840	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		199.00000	167	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2571.00000	2625	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		1595.00000	1474	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.63300	8.64400		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4003.00000	4050	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4546.00000	4457	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3406.00000	3446	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5183.00000	5088	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2078.00000	2105	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6952.00000	6843	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1160.00000	1176	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9143.00000	9024	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		570.00000	578	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11676.00000	11548	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		239.00000	242	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14481.00000	14349	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		104.00000	105	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17496.00000	17362	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		41.00000	41	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20597.00000	20462	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		15.00000	15	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23748.00000	23612	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		33348.00000	33212	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30130.00000	29994	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		26929.00000	26793	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3697.00000	3741	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4857.00000	4765	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.77500	8.78500		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5356.00000	5392	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5707.00000	5643	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5078.00000	5112	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5930.00000	5864	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4038.00000	4067	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6901.00000	6829	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2942.00000	2965	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8326.00000	8249	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2019.00000	2035	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9934.00000	9850	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1321.00000	1333	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11776.00000	11688	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		807.00000	815	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13812.00000	13719	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		519.00000	524	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16083.00000	15987	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	7.00	Call		322.00000	325	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18455.00000	18357	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		192.00000	194	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20903.00000	20805	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		33.00000	33	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28537.00000	28436	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		61.00000	62	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25958.00000	25858	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		111.00000	112	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23410.00000	23310	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4806.00000	4839	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6161.00000	6094	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.59000	8.61600		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		7605.00000	8180	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		8551.00000	7588	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		6218.00000	6706	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		10128.00000	9078	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		12742.00000	13589	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		4864.00000	4174	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		5001.00000	5406	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11886.00000	10752	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		23927.00000	25153	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1562.00000	1251	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1258.00000	1367	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		23186.00000	21758	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		170.00000	183	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		37431.00000	35906	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		10.00000	10	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		52897.00000	51360	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		68814.00000	67276	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		36984.00000	38416	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		404.00000	298	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		3953.00000	4281	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		13823.00000	12614	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.62700	8.65300		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		19024.00000	19710	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		19197.00000	18382	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		17502.00000	18152	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20566.00000	19715	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		22258.00000	23015	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		16680.00000	15936	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		14656.00000	15234	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23534.00000	22611	8.14	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	9.00	Call		31213.00000	32137	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		11444.00000	10866	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		8820.00000	9222	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32423.00000	31324	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4718.00000	4967	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		43321.00000	42068	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2175.00000	2308	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		56059.00000	54690	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1007.00000	1073	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70457.00000	69021	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		421.00000	451	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		85731.00000	84259	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		159.00000	170	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		101627.00000	100136	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		54.00000	58	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117984.00000	116487	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		41427.00000	42495	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7724.00000	7290	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		16045.00000	16660	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		22011.00000	21124	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.64800	8.67500		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		27680.00000	28387	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		29090.00000	28274	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39329.00000	40196	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		21222.00000	20566	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30819.00000	31574	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		26603.00000	25835	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		23269.00000	23903	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33195.00000	32306	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		16780.00000	17292	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		41105.00000	40093	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11419.00000	11810	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50405.00000	49273	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7273.00000	7553	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		61186.00000	59943	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4783.00000	4980	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		73897.00000	72571	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3023.00000	3155	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		87616.00000	86225	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1832.00000	1917	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		102188.00000	100750	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1063.00000	1115	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		117472.00000	116001	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		48586.00000	49555	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16836.00000	16281	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		24698.00000	25357	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31775.00000	30911	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		26168.00000	26852	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30407.00000	29567	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.54300	8.57300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.55	Call		6132.00000	6992	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		7736.00000	6503	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		7872.00000	8904	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		5994.00000	4934	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		14634.00000	16155	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2410.00000	1838	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		4663.00000	5358	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		9765.00000	8368	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		29448.00000	31432	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		304.00000	196	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		785.00000	930	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		23632.00000	21684	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		60.00000	71	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		41081.00000	39000	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		2.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		59639.00000	57547	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		78706.00000	76614	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		98241.00000	96149	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		118255.00000	116162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.57200	8.60400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		15442.00000	16506	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15716.00000	14584	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		13821.00000	14808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		17530.00000	16322	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		17175.00000	18316	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14030.00000	12975	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		20969.00000	22263	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11034.00000	10132	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		12313.00000	13224	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		19473.00000	18188	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6413.00000	6973	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		31074.00000	29438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2916.00000	3212	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		45494.00000	43594	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1142.00000	1274	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62063.00000	60000	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	7.50	Call		380.00000	430	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80084.00000	77938	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		107.00000	122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		99044.00000	96863	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		25.00000	29	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		118658.00000	116466	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		159463.00000	157267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		138808.00000	136613	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.59000	8.62200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		20416.00000	21461	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		21901.00000	20784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		22071.00000	23171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20185.00000	19124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25613.00000	26822	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17032.00000	16079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		17341.00000	18276	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		25614.00000	24388	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		35747.00000	37216	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10692.00000	10000	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		11018.00000	11692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		36539.00000	35052	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6527.00000	6977	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		49699.00000	47987	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3584.00000	3859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		64818.00000	62932	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1813.00000	1967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		81535.00000	79528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		841.00000	920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		99484.00000	97402	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		48.00000	53	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158183.00000	156027	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		137.00000	152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		137975.00000	135829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		356.00000	392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118368.00000	116242	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		18839.00000	19829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		23711.00000	22539	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.51700	8.55300		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		9752.00000	10897	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		9971.00000	8473	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		7983.00000	8971	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		11878.00000	10223	10.56	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	8.00	Call		339.00000	398	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42058.00000	39475	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		2220.00000	2563	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		24780.00000	22480	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		6427.00000	7264	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		14016.00000	12210	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.54300	8.57900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		24269.00000	25548	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		22753.00000	21425	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		22354.00000	23570	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		24454.00000	23062	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		30468.00000	31933	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18216.00000	17074	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20520.00000	21671	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26253.00000	24798	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		42149.00000	43892	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		12366.00000	11502	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12604.00000	13433	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		36789.00000	35011	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6889.00000	7421	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		50007.00000	47932	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3257.00000	3552	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		65802.00000	63491	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1525.00000	1678	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		84007.00000	81552	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		643.00000	713	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		103585.00000	101048	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		242.00000	271	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		124185.00000	121607	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		24.00000	27	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		167652.00000	165048	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		81.00000	92	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		145580.00000	142984	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		26261.00000	27603	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		21148.00000	19883	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.55600	8.59300		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35543.00000	36848	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		35044.00000	33704	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33612.00000	34875	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		36686.00000	35304	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37521.00000	38869	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		33466.00000	32169	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		41615.00000	43044	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		30501.00000	29286	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31730.00000	32950	12.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.50	Put		38396.00000	36971	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		52563.00000	54185	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		24111.00000	23088	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		23110.00000	24109	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48011.00000	46365	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		15918.00000	16694	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		59519.00000	57651	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10237.00000	10804	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		73021.00000	70943	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6760.00000	7164	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		89220.00000	86979	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4280.00000	4555	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		106925.00000	104555	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2592.00000	2770	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		125946.00000	123479	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		825.00000	889	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		167228.00000	164648	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1498.00000	1608	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		146100.00000	143564	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.48400	8.52200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		6670.00000	7890	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		8291.00000	6709	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		8511.00000	9955	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		6454.00000	5097	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		10626.00000	12293	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		4912.00000	3778	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		132.00000	171	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		39686.00000	36923	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1356.00000	1690	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		21676.00000	19208	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		5108.00000	6109	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		10426.00000	8626	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.50500	8.54400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		10397.00000	11871	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		9960.00000	8592	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8673.00000	9985	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		11881.00000	10351	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		12316.00000	13951	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		8255.00000	7047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		19187.00000	21266	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4372.00000	3607	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2880.00000	3470	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24617.00000	22365	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		659.00000	835	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		41447.00000	38780	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		99.00000	132	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		60474.00000	57664	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		9.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		80527.00000	77687	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		101233.00000	98390	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		122537.00000	119694	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		144452.00000	141609	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		33514.00000	36093	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1164.00000	900	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		7146.00000	8299	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		14020.00000	12329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14428.00000	16219	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		6762.00000	5710	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.51600	8.55500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		22807.00000	24212	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		23167.00000	21760	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		21101.00000	22437	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25071.00000	23594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		24592.00000	26068	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21361.00000	20025	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		30416.00000	32099	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16531.00000	15402	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		13789.00000	14781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		36106.00000	34286	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8432.00000	9117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		49606.00000	47479	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4796.00000	5233	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		65351.00000	62975	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2523.00000	2778	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		82999.00000	80441	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1220.00000	1357	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102175.00000	99499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		540.00000	607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122549.00000	119803	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		218.00000	247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		143874.00000	141091	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		41572.00000	43574	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10310.00000	9500	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		80.00000	91	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		165996.00000	163194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		19477.00000	20742	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		27077.00000	25529	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		26456.00000	28002	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		19655.00000	18388	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>30.00</b>	<b>3,172.00</b>

**Grand Total:** 30.00 3,172.00