



# Daily MTM Report

Daily summary for 18/07/2006

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			8.56500	8.58000			0.00	0.00
R157 On 15/09/2015 Bond			8.68500	8.70000			0.00	0.00
R186 On 21/12/2026 Bond			8.43500	8.41000			0.00	0.00
R194 On 28/02/2008 Bond			8.53500	8.54000			0.00	0.00
R201 On 21/12/2014 Bond			8.70500	8.72000			0.00	0.00
R203 On 15/09/2017 Bond			8.66000	8.67500			0.00	0.00
R204 On 21/12/2018 Bond			8.64500	8.65000			0.00	0.00
R207 On 15/01/2020 Bond			8.62200	8.61900			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			231.61500	231.56100		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		18541.00000	18767	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2931.00000	2617	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.08300	236.01300		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		63321.00000	63888	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3191.00000	3058	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.94900	240.84400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		109997.00000	110974	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1557.00000	1484	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.93200	8.93800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.96400	8.97900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.80200	8.82000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.45500	8.46600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.06800	9.08100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.91800	8.92900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.94100	8.95400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.92400	8.93900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.61700	7.59600		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.81700	7.83200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2035.00000	1999	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1.00000	1	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.42900	8.43200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3527.00000	3519	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		30.00000	30	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.77600	8.78900		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3304.00000	3275	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		159.00000	162	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.12500	9.14600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4190.00000	4143	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		178.00000	182	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13100	9.13600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4270.00000	4258	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		282.00000	282	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.31000	9.33600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5115.00000	5056	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		307.00000	315	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.29200	9.31200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27151.00000	27103	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22711.00000	22713	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.88400	8.89900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		30170.00000	29899	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		7.00000	6	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.07800	9.08700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34844.00000	34679	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1345.00000	1339	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.08200	9.09000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		73504.00000	73197	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			9.16000	9.17000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		76463.00000	76077	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		13.00000	13	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.95000	8.96300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		112149.00000	111362	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			8.98500	8.99700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		114050.00000	113331	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			7.04300	7.04400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27500	7.27600		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.62100	8.61900		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		3445.00000	3281	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		5985.00000	5894	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		2709.00000	2557	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7093.00000	7015	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		2087.00000	1949	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		8320.00000	8256	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		7522.00000	7343	4.58	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	8.75	Put		2720.00000	2615	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		42082.00000	42156	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		576.00000	508	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14241.00000	14247	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		57.00000	45	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		23098.00000	23159	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		2.00000	1	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		32515.00000	32588	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		51750.00000	51824	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		61518.00000	61591	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		14686.00000	14546	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		790.00000	723	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.64500	8.66500		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13318.00000	13644	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		10377.00000	10011	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		9575.00000	9837	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13568.00000	13137	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8740.00000	8986	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14475.00000	14028	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5230.00000	5398	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19723.00000	19199	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		2757.00000	2859	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		26095.00000	25504	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1251.00000	1304	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		33519.00000	32879	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		460.00000	482	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41746.00000	41074	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		180.00000	189	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		50572.00000	49888	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		63.00000	67	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		59650.00000	58960	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		20.00000	21	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68891.00000	68199	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5.00000	6	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		78253.00000	77560	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		18797.00000	19200	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		7266.00000	6975	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		25056.00000	25526	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		5016.00000	4792	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		7952.00000	8182	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		15432.00000	14969	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.67500	8.70100		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.75	Call		17847.00000	18248	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		16256.00000	15813	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14238.00000	14589	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		19158.00000	18663	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13397.00000	13735	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		19952.00000	19444	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22824.00000	23286	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		13163.00000	12780	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9618.00000	9889	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		24392.00000	23818	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6492.00000	6699	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		29561.00000	28923	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4097.00000	4244	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		35538.00000	34840	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2350.00000	2446	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42240.00000	41491	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1447.00000	1511	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49865.00000	49083	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		854.00000	893	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		57877.00000	57072	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		260.00000	273	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		74736.00000	73904	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		482.00000	505	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66191.00000	65369	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28318.00000	28835	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		10659.00000	10331	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12589.00000	12913	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		20781.00000	20260	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.71500	8.71000		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		10842.00000	10363	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7886.00000	7777	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		4322.00000	3978	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		16237.00000	16263	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		3255.00000	2958	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18924.00000	18997	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		1.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		73770.00000	74140	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		527.00000	436	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		35186.00000	35466	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		36.00000	26	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		54060.00000	54419	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		93906.00000	94276	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		114441.00000	114811	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		135386.00000	135755	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		23679.00000	23186	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2456.00000	2332	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		39723.00000	39292	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		582.00000	521	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		2393.00000	2143	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		21831.00000	21951	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.73400	8.75100		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		23804.00000	24323	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		23876.00000	23168	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		18336.00000	18768	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		29297.00000	28501	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		15117.00000	15492	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		33406.00000	32553	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		34364.00000	35026	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		16561.00000	15996	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8670.00000	8912	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		45525.00000	44540	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4355.00000	4492	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		60134.00000	59043	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1859.00000	1924	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		76927.00000	75764	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		804.00000	832	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		95533.00000	94333	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		312.00000	323	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		115084.00000	113867	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		33.00000	34	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		156069.00000	154843	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		108.00000	112	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		135313.00000	134089	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		46616.00000	47407	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		11274.00000	10837	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		60099.00000	61000	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		7545.00000	7218	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		74430.00000	75419	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4984.00000	4745	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13651.00000	13998	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		35625.00000	34744	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		16683.00000	17086	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		31301.00000	30476	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.75300	8.77400		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		32598.00000	33265	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		34289.00000	33477	8.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.65	Call		29275.00000	29893	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		38045.00000	37184	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		27694.00000	28287	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		40023.00000	39137	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		24693.00000	25238	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		44181.00000	43246	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		43852.00000	44633	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		28074.00000	27375	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17193.00000	17617	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		54812.00000	53757	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11213.00000	11523	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		67304.00000	66134	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6722.00000	6932	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		81633.00000	80363	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4205.00000	4344	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		98292.00000	96952	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2512.00000	2599	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		116138.00000	114746	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1430.00000	1482	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		134966.00000	133539	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		55152.00000	56039	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		22223.00000	21631	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		67278.00000	68260	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		17512.00000	17015	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80102.00000	81167	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		13807.00000	13391	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		26166.00000	26735	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		42069.00000	41158	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.44000	8.41500		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.50	Call		19071.00000	17003	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		9642.00000	10359	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		6355.00000	5228	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		24990.00000	26648	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		8222.00000	6897	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		21163.00000	22623	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		4759.00000	3828	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		29130.00000	30984	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		1120.00000	802	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		48851.00000	51318	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		87.00000	51	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		77990.00000	80739	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		2.00000	1	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		109202.00000	111985	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	11.10	0.00	0.00

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		141670.00000	144455	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		175367.00000	178152	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		210345.00000	213131	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		39296.00000	36685	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2792.00000	2966	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		63246.00000	60478	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		614.00000	631	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		87959.00000	85171	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		107.00000	104	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.45500	8.43100		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		39904.00000	38300	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		32303.00000	33351	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		28639.00000	27303	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		43277.00000	44594	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		23686.00000	22493	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		49685.00000	51144	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		26127.00000	24862	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46425.00000	47812	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		15262.00000	14359	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		64477.00000	66226	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		7869.00000	7300	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		87062.00000	89145	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3434.00000	3130	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		113714.00000	116062	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1207.00000	1076	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		143729.00000	146250	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		432.00000	378	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		176404.00000	179002	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		134.00000	115	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		210817.00000	213450	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		56536.00000	54639	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		22011.00000	22766	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		75252.00000	73124	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		14737.00000	15261	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		36.00000	30	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		246745.00000	249392	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.45800	8.43400		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		58213.00000	56653	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		50986.00000	52062	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		46562.00000	45179	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		61443.00000	62695	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		41173.00000	39883	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		67344.00000	68690	14.77	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	8.25	Call		43832.00000	42495	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64338.00000	65637	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		31363.00000	30266	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		80604.00000	82143	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		21125.00000	20274	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		100147.00000	101932	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		13198.00000	12583	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		123093.00000	125113	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7497.00000	7090	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		149403.00000	151631	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4443.00000	4175	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		179548.00000	181916	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2488.00000	2322	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		212033.00000	214503	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1312.00000	1216	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		246591.00000	249130	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		74245.00000	72487	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		40248.00000	41126	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		91505.00000	89577	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		31660.00000	32367	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.57200	8.57900		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.55	Call		1637.00000	1629	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		2059.00000	1950	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1030.00000	1015	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2909.00000	2792	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		1315.00000	1303	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2465.00000	2352	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		3366.00000	3390	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		882.00000	804	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		306.00000	291	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5108.00000	4992	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		36.00000	32	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8508.00000	8402	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		2.00000	1	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		12161.00000	12059	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		15865.00000	15763	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		19588.00000	19487	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		23330.00000	23229	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		27091.00000	26989	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		6338.00000	6405	2.11	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	9.00	Put		238.00000	203	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.72700	8.74100		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3378.00000	3435	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5116.00000	5000	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2838.00000	2887	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5810.00000	5687	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1662.00000	1694	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7731.00000	7591	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		884.00000	902	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10062.00000	9908	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		409.00000	418	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12710.00000	12547	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		159.00000	163	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15597.00000	15428	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		65.00000	67	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18652.00000	18481	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		24.00000	25	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21775.00000	21603	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		8.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24936.00000	24764	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		34542.00000	34370	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		31324.00000	31152	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		28121.00000	27949	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3101.00000	3154	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5456.00000	5336	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.83300	8.86600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4911.00000	5054	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6074.00000	5886	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4645.00000	4783	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6309.00000	6117	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3657.00000	3776	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7332.00000	7120	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2628.00000	2723	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8824.00000	8588	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1772.00000	1844	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10499.00000	10240	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1137.00000	1189	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12404.00000	12125	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		679.00000	714	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14496.00000	14200	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		429.00000	452	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16804.00000	16497	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		261.00000	276	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19205.00000	18890	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		153.00000	162	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21675.00000	21354	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		24.00000	26	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29340.00000	29011	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		47.00000	50	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26755.00000	26427	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		86.00000	92	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24197.00000	23872	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4387.00000	4520	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6553.00000	6356	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.71600	8.73100		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		7931.00000	8184	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6819.00000	6193	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		4024.00000	4129	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		11736.00000	10962	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		3081.00000	3150	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		13757.00000	12946	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		2305.00000	2346	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15955.00000	15117	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		17772.00000	18327	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		2174.00000	1849	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		361.00000	353	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		29056.00000	28168	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		24.00000	22	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		44051.00000	43169	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		1.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		59653.00000	58774	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		75579.00000	74700	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		30336.00000	31101	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		522.00000	407	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		1683.00000	1703	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		18320.00000	17460	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.75200	8.76900		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		18393.00000	18796	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		19481.00000	18910	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		15485.00000	15842	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		22323.00000	21707	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		14131.00000	14465	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		23861.00000	23221	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		11630.00000	11919	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		27173.00000	26489	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		26611.00000	27128	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		13507.00000	13050	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6657.00000	6843	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		36926.00000	36139	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3346.00000	3451	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		48614.00000	47746	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1428.00000	1477	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		61976.00000	61052	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		618.00000	640	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76734.00000	75782	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		241.00000	249	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		92215.00000	91251	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		84.00000	87	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108217.00000	107246	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		26.00000	27	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		124622.00000	123649	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		36224.00000	36845	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		9186.00000	8834	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		12846.00000	13157	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		25477.00000	24815	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.76800	8.78900		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		27211.00000	27733	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		29394.00000	28741	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		24278.00000	24763	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		32088.00000	31398	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		35238.00000	35849	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		23531.00000	22967	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20190.00000	20620	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		36516.00000	35771	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		14263.00000	14600	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		44987.00000	44149	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9468.00000	9718	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		54853.00000	53928	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5855.00000	6027	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		66168.00000	65165	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3763.00000	3880	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		79276.00000	78219	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2320.00000	2396	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		93313.00000	92214	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1370.00000	1417	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		108126.00000	106997	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		774.00000	801	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		123582.00000	122434	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		44072.00000	44766	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		18721.00000	18240	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		21510.00000	21958	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		34987.00000	34260	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		22873.00000	23340	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		33511.00000	32803	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.66800	8.68400		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		8677.00000	9204	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4143.00000	3566	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		2620.00000	2779	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		11914.00000	10970	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		3702.00000	3934	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		9514.00000	8643	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1793.00000	1895	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		14585.00000	13583	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		22008.00000	22971	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		555.00000	414	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		153.00000	154	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30690.00000	29587	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		5.00000	4	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		48716.00000	47612	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		67327.00000	66224	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		86396.00000	85293	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		105931.00000	104828	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		125945.00000	124841	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.69800	8.71500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		16374.00000	16926	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		14005.00000	13403	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		10286.00000	10676	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		21561.00000	20797	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		11639.00000	12068	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		19479.00000	18754	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		13104.00000	13574	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		17525.00000	16841	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9044.00000	9397	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		23770.00000	22969	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4381.00000	4574	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		36608.00000	35647	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1832.00000	1921	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		51976.00000	50911	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		653.00000	687	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		69140.00000	68020	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		196.00000	206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		87465.00000	86322	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		49.00000	52	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		106552.00000	105401	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10.00000	11	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		126209.00000	125055	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		167028.00000	165874	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		146371.00000	145217	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.71200	8.73100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21400.00000	22015	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20133.00000	19477	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16760.00000	17277	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		25559.00000	24807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18228.00000	18777	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		23656.00000	22936	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14058.00000	14512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29646.00000	28831	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30664.00000	31439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12923.00000	12429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8633.00000	8945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		41469.00000	40510	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4925.00000	5121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		55410.00000	54337	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2594.00000	2707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		71142.00000	69986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1254.00000	1313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		88290.00000	87079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		554.00000	582	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		106511.00000	105270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		26.00000	28	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		165476.00000	164208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		81.00000	85	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		145233.00000	143968	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		222.00000	234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		125548.00000	124291	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15370.00000	15855	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		27556.00000	26771	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.65300	8.65800		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		5453.00000	5338	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		13326.00000	12849	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		4196.00000	4077	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		15744.00000	15263	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		63.00000	52	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		49435.00000	49062	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		771.00000	706	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		30984.00000	30557	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		3155.00000	3039	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		18397.00000	17919	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.67800	8.68500		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		21870.00000	22011	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		24377.00000	24017	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		18347.00000	18465	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		28066.00000	27684	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		20067.00000	20197	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		26171.00000	25800	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25712.00000	25877	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		21080.00000	20744	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16711.00000	16818	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		30064.00000	29671	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		36589.00000	36815	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		14426.00000	14151	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9810.00000	9870	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		41616.00000	41175	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5066.00000	5092	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		55804.00000	55329	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2231.00000	2239	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		72396.00000	71903	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		981.00000	982	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		91083.00000	90583	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		386.00000	385	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		110949.00000	110446	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		135.00000	134	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		131698.00000	131196	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		11.00000	11	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		175259.00000	174758	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		42.00000	41	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		153161.00000	152660	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.68800	8.69700		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		33334.00000	33567	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		36660.00000	36257	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		29670.00000	29883	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		40126.00000	39703	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		31477.00000	31700	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		38359.00000	37946	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		37192.00000	37444	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		33460.00000	33076	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		27914.00000	28118	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		41962.00000	41530	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		47599.00000	47900	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		26529.00000	26194	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		19952.00000	20107	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		52234.00000	51754	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13435.00000	13546	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		64418.00000	63894	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8409.00000	8483	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78574.00000	78012	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5434.00000	5481	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95275.00000	94686	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3361.00000	3389	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		113387.00000	112780	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1985.00000	2001	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		132720.00000	132100	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		598.00000	602	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		174383.00000	173751	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1117.00000	1125	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		153100.00000	152472	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.62900	8.62600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		5746.00000	5449	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		7639.00000	7561	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		3053.00000	2820	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		12281.00000	12266	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		4253.00000	3985	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		9803.00000	9753	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		15.00000	10	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		47176.00000	47390	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		348.00000	288	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		28275.00000	28434	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		2122.00000	1928	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		15048.00000	15072	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.65000	8.64900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		9949.00000	9867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9877.00000	9867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5488.00000	5422	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16290.00000	16296	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		6780.00000	6708	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		13938.00000	13937	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		8266.00000	8188	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11799.00000	11793	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		13903.00000	13814	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6681.00000	6664	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1531.00000	1498	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	8.25	Put		30862.00000	30901	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		284.00000	274	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		48665.00000	48727	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33.00000	32	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		68002.00000	68072	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		88114.00000	88185	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		108826.00000	108898	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		130131.00000	130203	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		152046.00000	152118	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		26760.00000	26672	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2004.00000	1987	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4380.00000	4321	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		18847.00000	18860	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.65800	8.65800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22292.00000	22235	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		22861.00000	22805	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17490.00000	17434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28830.00000	28774	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19010.00000	18953	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26740.00000	26684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20611.00000	20554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24751.00000	24694	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25893.00000	25837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		19379.00000	19323	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11087.00000	11037	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40776.00000	40726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6554.00000	6513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55099.00000	55058	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3591.00000	3561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		71516.00000	71486	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1813.00000	1793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		89660.00000	89640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		839.00000	827	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		109165.00000	109153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		354.00000	348	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		129734.00000	129728	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		136.00000	133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		151163.00000	151160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		36221.00000	36170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12330.00000	12279	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		47.00000	46	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	6.50	Put		173334.00000	173332	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16050.00000	15995	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		31021.00000	30965	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>3,172.00</b>

**Grand Total:** 0.00 3,172.00