



# Daily MTM Report

Daily summary for 20/07/2006

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			8.29000	8.57000			0.00	0.00
R157 On 15/09/2015 Bond			8.45500	8.71500			0.00	0.00
R186 On 21/12/2026 Bond			8.23000	8.47500			0.00	0.00
R194 On 28/02/2008 Bond			8.24000	8.53000			0.00	0.00
R201 On 21/12/2014 Bond			8.46500	8.73000			0.00	0.00
R203 On 15/09/2017 Bond			8.43000	8.69000			0.00	0.00
R204 On 21/12/2018 Bond			8.42000	8.67500			0.00	0.00
R207 On 15/01/2020 Bond			8.40100	8.65300			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			234.30400	231.36200		4.31	5.00	576.00
GOVI On 03/08/2006 jGovi	230.00	Call		16623.00000	43137	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		3003.00000	97	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			238.60400	235.84800		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		61775.00000	87058	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3295.00000	1018	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.60200	240.75300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		109097.00000	136569	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1567.00000	549	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.66000	8.92600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.72000	8.98700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.54800	8.87500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.22200	8.43900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.80600	9.08100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.67300	8.94000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.68600	8.97500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.66800	8.96800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.65800	7.64600		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.77100	7.77300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1892.00000	1887	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			8.23400	8.40900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3471.00000	3065	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		31.00000	51	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.48200	8.75800		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3235.00000	2665	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		166.00000	268	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.73900	9.11000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4110.00000	3339	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		185.00000	315	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.72900	9.12000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4234.00000	3453	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		285.00000	454	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.88300	9.26400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4952.00000	4131	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		331.00000	504	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.87900	9.26600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27053.00000	26544	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22718.00000	23160	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.56900	8.86400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		29539.00000	24218	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		4.00000	19	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.72300	9.06000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34369.00000	29086	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1351.00000	2125	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.79500	9.08700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		73412.00000	62170	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			8.86100	9.16900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		76440.00000	64706	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12.00000	53	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.69700	8.96900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		112546.00000	95895	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			8.72400	9.00500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		114558.00000	97458	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			7.04200	7.11400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.28100	7.28100		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.49200	7.49000		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.39100	7.38900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.63300	7.63300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.83900	7.84200		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.70900	7.71400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.91300	7.92200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.30400	8.52300		4.40	4.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		3888.00000	8771	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		4737.00000	1503	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		4847.00000	10237	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		3852.00000	1125	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		3055.00000	7400	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		5753.00000	1981	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		9813.00000	16759	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1476.00000	304	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	1	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		38547.00000	30431	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		910.00000	3095	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11040.00000	5108	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		97.00000	572	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		19602.00000	11960	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		3.00000	41	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		28981.00000	20901	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		48215.00000	40098	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		57983.00000	49865	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		17762.00000	25591	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		331.00000	43	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.33600	8.64400		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		9800.00000	15485	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13065.00000	8007	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13609.00000	20274	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9941.00000	5863	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8949.00000	14374	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13956.00000	8638	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5364.00000	9444	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19130.00000	12467	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		2832.00000	5594	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25442.00000	17461	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1285.00000	2919	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32826.00000	23716	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		472.00000	1276	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41030.00000	31090	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		184.00000	565	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		49848.00000	39485	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		64.00000	224	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		58923.00000	48339	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		20.00000	79	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68163.00000	57479	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5.00000	25	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		77525.00000	66801	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		19170.00000	26894	4.85	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	9.00	Put		6911.00000	3892	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		25505.00000	34071	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4737.00000	2560	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8145.00000	13306	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14897.00000	9315	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.34600	8.66700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18343.00000	24402	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15648.00000	11203	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14669.00000	20096	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		18483.00000	13407	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13811.00000	19073	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		19260.00000	14019	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23400.00000	30175	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12634.00000	8905	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9948.00000	14350	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23617.00000	17516	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6741.00000	10252	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28705.00000	21713	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4272.00000	6913	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34608.00000	26745	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2463.00000	4299	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41247.00000	32580	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1520.00000	2790	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		48832.00000	39598	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		898.00000	1737	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		56817.00000	47151	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		274.00000	590	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73644.00000	63457	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		508.00000	1035	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		65112.00000	55136	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28966.00000	36365	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		10202.00000	7097	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12986.00000	18080	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		20073.00000	14664	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.45500	8.65100		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		12891.00000	23675	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		5559.00000	1659	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		5280.00000	12338	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		12819.00000	5193	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		3995.00000	10034	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15287.00000	6643	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		1.00000	9	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		69393.00000	54718	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		643.00000	2485	7.41	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	8.25	Put		30926.00000	18085	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		41.00000	273	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		49688.00000	35236	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		89529.00000	74846	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		110065.00000	95381	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		131009.00000	116325	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		27031.00000	40563	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1431.00000	279	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		43786.00000	58235	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		268.00000	34	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		2945.00000	7989	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		18006.00000	8367	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.48700	8.76100		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		23217.00000	34491	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		24011.00000	15317	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		17811.00000	27628	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		29493.00000	19343	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		14638.00000	23445	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		33649.00000	22489	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		33697.00000	47163	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		16616.00000	10115	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8315.00000	14588	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		45892.00000	32198	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4124.00000	8086	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		60625.00000	44619	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1732.00000	3880	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		77521.00000	59702	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		736.00000	1829	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		96187.00000	77313	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		280.00000	775	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		115774.00000	96302	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		29.00000	99	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		156786.00000	136889	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		95.00000	294	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		136021.00000	116253	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		45897.00000	61164	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		11276.00000	6576	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		59351.00000	76013	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		7518.00000	4213	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		73669.00000	91364	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4945.00000	2672	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13196.00000	21493	8.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.45	Put		35891.00000	24221	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		16180.00000	25495	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		31520.00000	20867	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.49900	8.77900		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		32252.00000	43118	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		34295.00000	25249	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		28942.00000	39138	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		38064.00000	28348	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		27368.00000	37227	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		40049.00000	29996	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		24381.00000	33565	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		44221.00000	33493	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		43472.00000	55835	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		28045.00000	20496	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		16929.00000	24361	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		54900.00000	42420	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11002.00000	16685	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		67445.00000	53216	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6567.00000	10607	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		81830.00000	65958	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4091.00000	6910	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		98529.00000	81437	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2432.00000	4304	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		116410.00000	98370	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1377.00000	2557	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		135265.00000	116534	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54751.00000	68447	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		22174.00000	15958	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66864.00000	81705	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		17450.00000	12379	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		79681.00000	95481	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		13738.00000	9625	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		25847.00000	35369	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		42101.00000	31711	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.23300	8.48000		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.50	Call		14104.00000	32947	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11896.00000	2938	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		3842.00000	13537	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		29698.00000	11592	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		5217.00000	16755	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		25379.00000	9116	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		2721.00000	10654	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		34312.00000	14444	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		482.00000	3088	12.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.00	Put		55433.00000	30238	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		23.00000	301	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		85146.00000	57623	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		0.00000	9	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		116420.00000	88628	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		148891.00000	121090	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		182588.00000	154787	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		217566.00000	189765	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		32732.00000	57598	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		3448.00000	513	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		56137.00000	83277	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		725.00000	64	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		80747.00000	108439	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		115.00000	6	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.24200	8.49500		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		35815.00000	52011	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		35266.00000	23202	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		25266.00000	38662	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		46957.00000	32093	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		20688.00000	32627	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		53740.00000	37418	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		22940.00000	35612	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		50291.00000	34703	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		13018.00000	22027	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		69286.00000	50035	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		6478.00000	12141	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		92724.00000	70127	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2705.00000	5737	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		120037.00000	94809	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		899.00000	2217	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		150474.00000	123531	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		308.00000	848	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		183332.00000	155613	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		91.00000	281	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		217826.00000	189756	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		51654.00000	70951	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		24181.00000	15218	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		69732.00000	91548	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		16270.00000	9825	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		23.00000	80	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		253785.00000	225582	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.24000	8.49600		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		54315.00000	70234	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		53879.00000	41372	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		43119.00000	57188	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		64790.00000	50432	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		37969.00000	51068	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		70931.00000	55603	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		40508.00000	54094	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		67804.00000	52965	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		28653.00000	39754	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		84684.00000	67359	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		19037.00000	27625	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		104849.00000	85011	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		11700.00000	17903	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		128385.00000	106162	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6515.00000	10620	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		155211.00000	130889	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3802.00000	6482	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		185697.00000	159951	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2094.00000	3742	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		218429.00000	191650	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1085.00000	2035	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		253154.00000	225678	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		69832.00000	87857	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		42625.00000	32224	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		86646.00000	106511	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		33591.00000	25029	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.26100	8.56100		2.00	55.00	208.00
R194 On 03/08/2006 Bond Future	8.55	Call		1650.00000	4565	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		1810.00000	346	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1019.00000	3388	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2636.00000	626	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		1314.00000	3963	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2203.00000	472	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		3458.00000	7208	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		712.00000	83	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		284.00000	1516	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4824.00000	1677	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		29.00000	326	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8239.00000	4156	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		1.00000	31	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		11898.00000	7549	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	1	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		15603.00000	11225	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.25	Put		19327.00000	14947	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		23068.00000	18689	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		26829.00000	22450	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		6528.00000	10752	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		166.00000	10	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.34400	8.70400		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3542.00000	5915	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4824.00000	2749	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2982.00000	5145	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5499.00000	3215	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1759.00000	3381	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7372.00000	4546	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		941.00000	2046	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9664.00000	6322	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		439.00000	1105	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12284.00000	8503	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		172.00000	517	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15154.00000	11051	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		70.00000	241	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18202.00000	13926	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		26.00000	102	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21321.00000	16950	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		9.00000	39	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24481.00000	20064	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		34087.00000	29640	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30868.00000	26425	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3.00000	13	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27666.00000	23229	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3255.00000	5523	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5154.00000	2975	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.37300	8.78600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5269.00000	7549	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5630.00000	3757	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4991.00000	7212	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5854.00000	3922	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3956.00000	5929	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6829.00000	4650	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2868.00000	4519	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8262.00000	5761	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1955.00000	3277	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9880.00000	7050	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.75	Call		1269.00000	2278	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11735.00000	8590	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		768.00000	1492	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13783.00000	10354	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		489.00000	1004	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16063.00000	12425	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		300.00000	652	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18443.00000	14642	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		177.00000	409	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20898.00000	16977	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		29.00000	80	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28543.00000	24441	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		55.00000	143	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25961.00000	21897	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		101.00000	247	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23410.00000	19403	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4721.00000	6881	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6085.00000	4093	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.47200	8.73900		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		7240.00000	17910	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6596.00000	1477	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		3474.00000	11105	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		11654.00000	3496	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		2596.00000	9160	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		13740.00000	4514	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		1889.00000	7408	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		16008.00000	5737	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		17075.00000	31173	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1945.00000	254	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		244.00000	1783	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		29407.00000	15157	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		12.00000	190	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		44507.00000	28896	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	7	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		60121.00000	44338	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		76048.00000	60258	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		29758.00000	45167	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		412.00000	31	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		1338.00000	5865	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		18443.00000	7181	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.49600	8.77400		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		18074.00000	27059	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		19448.00000	12370	8.45	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.65	Call		15185.00000	23395	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		22309.00000	14456	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13841.00000	21653	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		23856.00000	15605	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		11362.00000	18363	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		27191.00000	18129	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		26262.00000	37025	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		13444.00000	8144	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6453.00000	11430	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		37008.00000	25921	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3210.00000	6353	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		48764.00000	35844	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1351.00000	3056	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		62185.00000	47828	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		577.00000	1447	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76978.00000	61786	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		221.00000	617	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		92482.00000	76815	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		75.00000	236	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108494.00000	92592	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		23.00000	80	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		124905.00000	108899	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35860.00000	48092	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		9109.00000	5277	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		12566.00000	19975	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		25483.00000	16829	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.50400	8.78900		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		27068.00000	35798	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		29252.00000	21884	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		24138.00000	32357	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		31947.00000	24070	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		35094.00000	45016	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		23387.00000	17212	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20055.00000	27483	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		36381.00000	27711	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		14141.00000	20202	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		44865.00000	34829	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9364.00000	14058	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		54749.00000	43346	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5773.00000	9183	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		66086.00000	53399	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3699.00000	6132	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		79212.00000	65549	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2272.00000	3934	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		93265.00000	78829	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Call		1336.00000	2419	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		108092.00000	93077	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		751.00000	1423	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		123559.00000	108134	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		43931.00000	54913	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		18580.00000	13465	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		21373.00000	29068	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		34850.00000	26447	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		22734.00000	30693	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		33372.00000	25234	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.43500	8.69700		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		7772.00000	22265	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4133.00000	366	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		3053.00000	13212	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		9761.00000	1659	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		2082.00000	10591	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		12272.00000	2520	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1366.00000	8251	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		15053.00000	3678	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		21046.00000	38830	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		488.00000	12	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		86.00000	1394	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		31518.00000	14565	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		2.00000	78	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		49608.00000	31424	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		0.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		68222.00000	49963	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		87292.00000	69031	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		106827.00000	88566	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		126840.00000	108580	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.45500	8.72600		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		15839.00000	27298	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		14216.00000	7082	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		12623.00000	22786	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		17789.00000	9361	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		9862.00000	18700	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		21882.00000	12129	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		11186.00000	20688	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		19771.00000	10682	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8649.00000	16826	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		24121.00000	13706	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	8.25	Call		4129.00000	9218	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		37101.00000	23599	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1696.00000	4407	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		52584.00000	36705	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		591.00000	1809	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		69824.00000	52450	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		173.00000	628	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		88188.00000	70052	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		42.00000	182	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		107290.00000	88839	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8.00000	44	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		126952.00000	108396	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		167773.00000	149183	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		147116.00000	128532	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.46300	8.73800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21054.00000	31903	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20253.00000	12520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16450.00000	25882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		25716.00000	16565	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17906.00000	27814	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		23801.00000	15126	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13774.00000	22252	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29830.00000	19724	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30265.00000	43318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12992.00000	7462	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8418.00000	14592	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		41721.00000	29312	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4774.00000	8932	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		55727.00000	41302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2497.00000	5070	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		71513.00000	55503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1198.00000	2652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		88701.00000	71572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		524.00000	1271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		106949.00000	89112	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		24.00000	79	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		165941.00000	147413	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		75.00000	220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		145695.00000	127257	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		208.00000	555	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		126001.00000	107765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15073.00000	24027	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		27726.00000	18097	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future			8.42500	8.68200		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		4359.00000	13525	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		13970.00000	4302	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		3252.00000	11124	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		16538.00000	5575	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		28.00000	358	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		51138.00000	32634	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		481.00000	2959	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		32433.00000	16076	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		2363.00000	8965	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		19343.00000	7111	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.44100	8.70700		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		24650.00000	36037	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		21589.00000	13739	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		20887.00000	31353	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		24965.00000	16195	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		17449.00000	26955	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		28740.00000	19009	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		19126.00000	29117	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		26802.00000	17555	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		15857.00000	24871	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		30781.00000	20559	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		35358.00000	48805	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		14765.00000	8976	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9186.00000	15712	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		42562.00000	29852	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		4662.00000	8864	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		56971.00000	41937	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2009.00000	4338	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		73745.00000	56837	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		865.00000	2067	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		92538.00000	74503	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		333.00000	882	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		112466.00000	93780	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		113.00000	335	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		133247.00000	114233	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		9.00000	33	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		176828.00000	157616	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		34.00000	113	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		154724.00000	135566	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.44600	8.71500		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		36338.00000	47247	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		33876.00000	25567	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		32523.00000	42826	12.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.65	Put		37119.00000	28205	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		28904.00000	38580	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		40630.00000	31088	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		30688.00000	40680	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		38840.00000	29615	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		27172.00000	36527	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		42490.00000	32627	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		46651.00000	58962	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		26849.00000	19943	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		19333.00000	27031	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		52885.00000	41365	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12946.00000	18960	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		65199.00000	51996	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8048.00000	12452	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		79483.00000	64669	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5170.00000	8325	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		96281.00000	80219	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3177.00000	5334	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		114473.00000	97413	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1863.00000	3267	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		133868.00000	116054	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		552.00000	1060	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		175607.00000	156898	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1041.00000	1908	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154293.00000	135943	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.40500	8.65800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		4355.00000	15797	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		8572.00000	1418	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		2111.00000	10271	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		13662.00000	3226	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		3087.00000	12903	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		10961.00000	2181	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		4.00000	142	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		49488.00000	31031	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		172.00000	2021	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		30423.00000	13677	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		1389.00000	7944	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		16638.00000	4598	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.41900	8.67900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		8804.00000	20473	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		10885.00000	3652	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		4713.00000	13178	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		17669.00000	7231	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		5885.00000	15429	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	8.55	Put		15196.00000	5837	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7246.00000	17866	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		12932.00000	4649	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		12514.00000	26130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7445.00000	2158	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1237.00000	4962	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		32722.00000	17544	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		213.00000	1292	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		50748.00000	32924	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		23.00000	219	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		70145.00000	51438	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	23	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		90266.00000	71385	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		110979.00000	92078	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		132285.00000	113382	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		154199.00000	135296	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		24900.00000	41950	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2297.00000	444	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3721.00000	11125	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		20341.00000	8842	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.42200	8.68500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21216.00000	31782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		23704.00000	15340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16560.00000	25700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		29819.00000	20029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18031.00000	27648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		27680.00000	18367	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19583.00000	29676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		25642.00000	16805	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		24722.00000	36218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		20126.00000	12692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10397.00000	17197	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		42005.00000	29874	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6079.00000	10776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		56543.00000	42309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3290.00000	6281	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		73134.00000	57195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1639.00000	3384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		91404.00000	74219	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		747.00000	1675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		110991.00000	92990	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		310.00000	758	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.00	Put		131609.00000	113126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		117.00000	312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		153063.00000	134328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		34830.00000	48475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12858.00000	7572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		40.00000	116	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		175245.00000	156391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15169.00000	23833	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		32058.00000	21791	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>64.00</b>	<b>3,177.00</b>

**Grand Total:** **64.00** **3,177.00**