



Daily MTM Report

Daily summary for 24/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.35000	8.32000			0.00	0.00
R157 On 15/09/2015 Bond			8.52000	8.49000			0.00	0.00
R186 On 21/12/2026 Bond			8.29500	8.26000			0.00	0.00
R194 On 28/02/2008 Bond			8.30500	8.27000			0.00	0.00
R201 On 21/12/2014 Bond			8.53500	8.50000			0.00	0.00
R203 On 15/09/2017 Bond			8.50000	8.47000			0.00	0.00
R204 On 21/12/2018 Bond			8.48500	8.45500			0.00	0.00
R207 On 15/01/2020 Bond			8.46300	8.43400			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			233.50600	233.83400		4.31	0.00	576.00
GOVI On 03/08/2006 jGovi	230.00	Call		38487.00000	35161	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		147.00000	101	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			238.01600	238.35400		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		84654.00000	81371	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1114.00000	1211	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.90000	243.22700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		132894.00000	129674	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		624.00000	674	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.71600	8.68600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.79000	8.75300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.64100	8.59900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.27800	8.24000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.87400	8.83800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.73900	8.70800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.76000	8.72500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.74700	8.70900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.66300	7.65800		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.74400	7.75200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1840.00000	1820	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		0.00000	0	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.27200	8.23600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3069.00000	3149	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		49.00000	41	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.53900	8.49000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		2679.00000	2772	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		262.00000	236	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.86000	8.78400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3428.00000	3578	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		295.00000	261	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.85700	8.80400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3596.00000	3696	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		415.00000	386	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.00100	8.91400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4194.00000	4374	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		486.00000	439	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98200	8.93100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26588.00000	26584	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23074.00000	22950	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.64500	8.59900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		24755.00000	25579	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		11.00000	2	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.81100	8.75900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		29606.00000	30321	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1995.00000	1775	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.85400	8.82400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		63293.00000	64447	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			8.92500	8.89100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		65848.00000	67138	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		44.00000	33	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.76500	8.73200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		98086.00000	100127	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			8.79600	8.76100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		99760.00000	101914	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			7.03900	7.04000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26400	7.27200		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.46600	7.47600		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.37500	7.38100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.61800	7.62500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.82500	7.83300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.70000	7.70700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.90300	7.91100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.36500	8.34700		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.25	Call		2332.00000	1676	4.23	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	8.25	Put		5944.00000	5957	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		7468.00000	6569	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1800.00000	1570	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		8863.00000	7970	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		1349.00000	1125	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		6183.00000	5294	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		2363.00000	2142	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		15218.00000	14425	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		363.00000	238	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		32029.00000	32698	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		348.00000	161	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		13336.00000	13818	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		18.00000	4	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		22478.00000	23132	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		41697.00000	42366	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		51465.00000	52134	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		23998.00000	23301	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		49.00000	21	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.40300	8.37000		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		12594.00000	11812	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		9795.00000	10169	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		8854.00000	8198	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		13069.00000	13569	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.55	Call		14716.00000	13879	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8430.00000	8749	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		19406.00000	18474	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6187.00000	6411	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		13633.00000	12823	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9089.00000	9435	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		5167.00000	4684	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		18226.00000	18899	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2645.00000	2334	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		24635.00000	25479	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1128.00000	960	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		32135.00000	33123	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		489.00000	403	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		40602.00000	41671	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		190.00000	151	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		49497.00000	50614	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		66.00000	50	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		58658.00000	59798	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		20.00000	15	3.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	6.50	Put		67988.00000	69138	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		25927.00000	24907	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4116.00000	4252	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		33030.00000	31951	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2711.00000	2788	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.41500	8.38200		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		17406.00000	16713	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15173.00000	15565	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		13755.00000	13138	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18104.00000	18571	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		23622.00000	22831	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11607.00000	11900	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		19385.00000	18657	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13880.00000	14236	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		18380.00000	17670	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14510.00000	14884	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29321.00000	28462	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9235.00000	9460	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		9762.00000	9249	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22407.00000	22978	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		6531.00000	6128	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		27547.00000	28228	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4022.00000	3727	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		33487.00000	34277	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2591.00000	2377	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		40584.00000	41454	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1601.00000	1452	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		48199.00000	49135	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		534.00000	473	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		64586.00000	65608	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		946.00000	848	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		56231.00000	57217	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35447.00000	34534	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7364.00000	7535	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.52800	8.49300		8.00	5.00	118.00
R157 On 03/08/2006 Bond Future	8.50	Call		8186.00000	5938	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		7659.00000	8042	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		6356.00000	4354	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		9598.00000	10227	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		21080.00000	18257	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1929.00000	1736	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		10293.00000	7840	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		6012.00000	6190	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		3.00000	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	7.75	Put		57577.00000	60204	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		1729.00000	850	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		20193.00000	21944	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		146.00000	35	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		37974.00000	40493	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		77710.00000	80340	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		98246.00000	100876	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		119190.00000	121820	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		37735.00000	34999	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		316.00000	210	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		55373.00000	52722	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		36.00000	15	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.55600	8.52500		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		21923.00000	20484	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		23761.00000	24594	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	8.75	Call		32632.00000	30912	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16253.00000	16806	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		25965.00000	24405	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		20474.00000	21188	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		45028.00000	43097	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10774.00000	11116	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		13442.00000	12335	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		33845.00000	35012	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		7313.00000	6555	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		46641.00000	48155	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3429.00000	2982	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		62045.00000	63871	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1584.00000	1337	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		79862.00000	81888	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		657.00000	536	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		98977.00000	101130	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		80.00000	60	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		139664.00000	141918	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		243.00000	191	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		118996.00000	121217	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		58818.00000	56740	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7024.00000	7220	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		73516.00000	71345	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4510.00000	4612	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		88761.00000	86534	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2864.00000	2910	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		20044.00000	18667	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		25566.00000	26463	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		23902.00000	22401	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		22068.00000	22841	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.57000	8.53800		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		33820.00000	32392	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		32960.00000	33823	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		32063.00000	30675	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		34790.00000	35691	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		41382.00000	39804	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		26312.00000	27023	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		37495.00000	35990	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		29503.00000	30289	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		35630.00000	34164	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		31198.00000	32022	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		53900.00000	52153	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21360.00000	21902	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		23112.00000	21944	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		43969.00000	45091	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15700.00000	14768	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		55029.00000	56387	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9881.00000	9188	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		68030.00000	69627	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6386.00000	5879	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		83712.00000	85495	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3944.00000	3591	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		100809.00000	102746	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2322.00000	2089	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		119097.00000	121154	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		66340.00000	64459	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16650.00000	17058	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		79456.00000	77468	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12928.00000	13230	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		93116.00000	91046	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10059.00000	10278	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.29800	8.26300		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.25	Call		11340.00000	8058	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		12825.00000	13525	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		29826.00000	25572	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		3246.00000	2975	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		14315.00000	10704	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		10105.00000	10477	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		8723.00000	5833	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		15942.00000	17035	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		2231.00000	1047	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		32811.00000	35610	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		171.00000	38	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		60923.00000	64772	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		3.00000	0	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		92052.00000	96031	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		124519.00000	128502	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		158217.00000	162199	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		193195.00000	197177	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		54201.00000	50047	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		546.00000	374	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		79846.00000	75829	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		63.00000	28	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		105009.00000	101022	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5.00000	1	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.30900	8.27300		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		33650.00000	31141	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		36259.00000	37816	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		49623.00000	46615	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		24332.00000	25390	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		36610.00000	33993	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		33559.00000	35008	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		30758.00000	28363	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		39067.00000	40738	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		20549.00000	18637	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		52074.00000	54228	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		11147.00000	9851	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		72651.00000	75420	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5163.00000	4411	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		97752.00000	101066	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1945.00000	1591	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		126777.00000	130489	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		728.00000	572	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		159010.00000	162919	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		236.00000	177	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		193228.00000	197235	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		68219.00000	64827	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16004.00000	16678	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		88558.00000	84897	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10353.00000	10758	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		65.00000	46	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		229085.00000	233132	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.30800	8.27200		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	8.25	Call		52082.00000	49618	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		54562.00000	56139	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		67931.00000	65134	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		42678.00000	43923	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		55114.00000	52579	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		51969.00000	53476	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		49117.00000	46725	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		57263.00000	58912	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		38064.00000	35979	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		69279.00000	71235	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		26277.00000	24600	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		87273.00000	89638	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		16894.00000	15631	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		108763.00000	111542	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9925.00000	9051	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133805.00000	136972	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6012.00000	5415	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		163091.00000	166536	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3442.00000	3058	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		194960.00000	198618	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1856.00000	1624	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		229109.00000	232919	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		85301.00000	82223	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		33278.00000	34242	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		103742.00000	100436	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25871.00000	26606	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.32500	8.29100		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.25	Call		1255.00000	869	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1855.00000	1967	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		4160.00000	3622	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		380.00000	339	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		3016.00000	2495	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		693.00000	669	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		3573.00000	3039	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		521.00000	485	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		6774.00000	6251	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		89.00000	62	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		231.00000	104	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4501.00000	4871	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		17.00000	4	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7974.00000	8458	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		11663.00000	12160	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		15386.00000	15884	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		19128.00000	19626	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		22889.00000	23386	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		10313.00000	9810	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		10.00000	5	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.42600	8.38400		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4845.00000	4501	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3410.00000	3586	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		3142.00000	2866	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		4803.00000	5047	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		5592.00000	5225	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2922.00000	3075	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1872.00000	1669	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		6643.00000	6960	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		991.00000	859	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		8885.00000	9272	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		453.00000	378	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		11483.00000	11928	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		207.00000	167	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		14387.00000	14867	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		86.00000	67	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		17429.00000	17930	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		32.00000	24	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		20553.00000	21064	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		30136.00000	30655	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		26919.00000	27438	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		11.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		23722.00000	24239	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		5212.00000	4856	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3159.00000	3323	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.46800	8.42300		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5647.00000	5371	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4871.00000	5049	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		4276.00000	4038	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6022.00000	6237	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		7230.00000	6921	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3943.00000	4087	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		6900.00000	6597	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4114.00000	4265	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3077.00000	2878	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7353.00000	7608	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		2119.00000	1962	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8936.00000	9232	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1373.00000	1255	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10740.00000	11075	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		917.00000	829	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		12842.00000	13208	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		591.00000	528	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15085.00000	15476	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		367.00000	324	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17439.00000	17850	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		69.00000	59	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		24935.00000	25378	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		126.00000	108	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22384.00000	22820	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		219.00000	191	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		19879.00000	20305	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6577.00000	6280	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4293.00000	4450	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.54100	8.50600		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.50	Call		6118.00000	4381	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		6475.00000	6821	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		4729.00000	3193	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		8073.00000	8619	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		16075.00000	13843	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1671.00000	1521	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		9545.00000	7503	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		3964.00000	4005	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		7726.00000	5819	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		5109.00000	5285	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		29170.00000	26997	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		278.00000	189	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1266.00000	609	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		16667.00000	18093	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		105.00000	25	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		30839.00000	32841	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		2.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		46363.00000	48443	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		62287.00000	64369	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		43139.00000	41038	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		32.00000	14	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.56900	8.53300		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		18751.00000	17423	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		17762.00000	18527	8.20	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	8.50	Call		17194.00000	15922	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19118.00000	19938	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		25631.00000	24099	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13098.00000	13660	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		22066.00000	20631	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15284.00000	15942	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		20376.00000	18993	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16485.00000	17195	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		35381.00000	33648	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8657.00000	9017	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		10550.00000	9580	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		27199.00000	28321	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5760.00000	5098	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		37408.00000	38839	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2710.00000	2321	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		49638.00000	51343	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1258.00000	1044	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		63753.00000	65633	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		525.00000	421	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		78880.00000	80868	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		196.00000	151	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		94709.00000	96757	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		65.00000	48	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		111041.00000	113117	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		46283.00000	44407	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5626.00000	5843	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.58000	8.54300		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		27837.00000	26552	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		27438.00000	28256	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		26288.00000	25040	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28739.00000	29593	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		34426.00000	33005	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22734.00000	23416	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		31054.00000	29699	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24989.00000	25737	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		43488.00000	41918	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17906.00000	18439	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		19202.00000	18147	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		36051.00000	37098	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13260.00000	12411	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		44770.00000	46024	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8583.00000	7941	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		55021.00000	56481	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5690.00000	5212	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67329.00000	68954	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	7.25	Call		3622.00000	3282	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		80740.00000	82502	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2209.00000	1978	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		95090.00000	96961	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1289.00000	1139	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		110222.00000	112175	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		53250.00000	51557	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14024.00000	14434	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		29425.00000	28105	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26189.00000	26971	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.50500	8.47500		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		6383.00000	4611	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4627.00000	4961	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		19573.00000	17386	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		491.00000	410	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		10889.00000	8798	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		2153.00000	2168	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		8476.00000	6514	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		3222.00000	3366	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		36016.00000	33902	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		15.00000	7	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		843.00000	358	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		16833.00000	18453	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		32.00000	5	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		34196.00000	36275	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		52780.00000	54885	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		71849.00000	73955	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		91384.00000	93490	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		111397.00000	113503	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.52800	8.49700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		15224.00000	13937	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		15017.00000	15872	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		25203.00000	23559	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		7900.00000	8398	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		20879.00000	19368	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		10366.00000	10997	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		16994.00000	15629	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		13335.00000	14113	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		18880.00000	17440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		11786.00000	12489	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		8141.00000	7256	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		25434.00000	26691	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3784.00000	3263	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		38993.00000	40615	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1504.00000	1246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		55057.00000	56942	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		504.00000	399	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		72840.00000	74877	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		140.00000	105	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		91710.00000	93817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		32.00000	23	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		111297.00000	113430	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		152095.00000	154237	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		131442.00000	133582	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.53700	8.50600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		20676.00000	19462	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		21085.00000	21981	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		29960.00000	28485	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		13514.00000	14149	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		24155.00000	22833	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		17776.00000	18564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		26014.00000	24639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		16263.00000	16998	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		41057.00000	39362	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8138.00000	8553	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13396.00000	12462	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		31053.00000	32228	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		8091.00000	7424	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43397.00000	44841	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		4525.00000	4088	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		57894.00000	59567	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2329.00000	2067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		74185.00000	76034	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1097.00000	954	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		91875.00000	93843	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		64.00000	52	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		150335.00000	152433	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		182.00000	152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		130156.00000	132235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		470.00000	400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		110617.00000	112657	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		22376.00000	21107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		19383.00000	20224	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			8.49000	8.46000		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.45	Call		7338.00000	5372	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		8078.00000	8329	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		11545.00000	9253	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		4917.00000	4841	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		9310.00000	7159	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		6356.00000	6422	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		205.00000	58	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		35075.00000	37146	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		2147.00000	1174	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		17858.00000	19102	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.50900	8.47800		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		23323.00000	21833	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		21718.00000	22488	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		34168.00000	32410	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14578.00000	15080	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		29606.00000	27947	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17155.00000	17756	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		25338.00000	23789	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20099.00000	20811	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		27433.00000	25828	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		18579.00000	19234	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		46679.00000	44723	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9558.00000	9862	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		14528.00000	13365	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		31375.00000	32473	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		8052.00000	7240	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43832.00000	45280	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3854.00000	3364	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		59061.00000	60831	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1800.00000	1526	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		76943.00000	78930	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		752.00000	616	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		96356.00000	98481	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		279.00000	220	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		116884.00000	119085	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		26.00000	19	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		160316.00000	162569	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		91.00000	69	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		138252.00000	140490	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.51500	8.48400		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		34985.00000	33563	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		33832.00000	34643	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		45488.00000	43886	12.52	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	8.75	Put		26554.00000	27186	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		41151.00000	39618	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		29276.00000	29976	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		36992.00000	35533	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		32247.00000	33020	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		39048.00000	37552	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30729.00000	31465	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		57014.00000	55262	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20742.00000	21223	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		25729.00000	24515	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		42810.00000	43828	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		17914.00000	16925	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		53696.00000	54939	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11660.00000	10903	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		66623.00000	68099	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7740.00000	7171	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82380.00000	84044	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4921.00000	4514	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		99746.00000	101571	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2989.00000	2711	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		118523.00000	120478	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		953.00000	843	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		159537.00000	161659	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1731.00000	1551	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		138512.00000	140565	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.46700	8.43800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		6352.00000	4559	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		5461.00000	5819	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		13652.00000	11433	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		1729.00000	1660	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		8460.00000	6465	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		3872.00000	4026	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		10907.00000	8770	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		2641.00000	2654	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		71.00000	14	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		33415.00000	35509	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1372.00000	666	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		15483.00000	16927	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.48300	8.45300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		9771.00000	8563	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		9992.00000	10984	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		18581.00000	16895	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		4263.00000	4777	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		11679.00000	10341	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	8.50	Put		8235.00000	9097	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		13790.00000	12327	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		6701.00000	7439	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		16095.00000	14516	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5381.00000	6002	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		24032.00000	22165	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2563.00000	2898	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		4182.00000	3491	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		19267.00000	20776	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1023.00000	790	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		35158.00000	37125	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		161.00000	112	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		53883.00000	56035	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		15.00000	10	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		73880.00000	76075	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		94580.00000	96780	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		115884.00000	118085	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		137799.00000	140000	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		39555.00000	37437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		552.00000	634	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.48700	8.45600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		22491.00000	21187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		22927.00000	23875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		30196.00000	28670	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		16231.00000	16957	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		24295.00000	22934	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21102.00000	21993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		26182.00000	24765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		19379.00000	20213	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		28149.00000	26677	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17756.00000	18535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		34516.00000	32889	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		13468.00000	14093	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		16108.00000	15038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		31262.00000	32444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9989.00000	9207	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44000.00000	45469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5756.00000	5227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59148.00000	60870	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		3062.00000	2735	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		76375.00000	78299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1496.00000	1311	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	7.25	Put		95288.00000	97354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		667.00000	573	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		115513.00000	117670	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		270.00000	227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		136764.00000	138971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		46520.00000	44674	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8095.00000	8501	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		99.00000	81	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		158852.00000	161085	8.55	0.00	0.00
Total for Derivatives:							5.00	3,058.00

Grand Total: **5.00** **3,058.00**