



Daily MTM Report

Daily summary for 28/07/2006

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			8.51000	8.39000			0.00	0.00
R157 On 15/09/2015 Bond			8.62000	8.53000			0.00	0.00
R186 On 21/12/2026 Bond			8.35000	8.28500			0.00	0.00
R194 On 28/02/2008 Bond			8.56500	8.36500			0.00	0.00
R201 On 21/12/2014 Bond			8.63000	8.54000			0.00	0.00
R203 On 15/09/2017 Bond			8.60000	8.51000			0.00	0.00
R204 On 21/12/2018 Bond			8.59000	8.50500			0.00	0.00
R207 On 15/01/2020 Bond			8.56500	8.48600			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			232.34500	233.36800		4.31	25.00	551.00
GOVI On 03/08/2006 jGovi	230.00	Call		33714.00000	23617	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		34.00000	167	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.92700	237.93700		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		80539.00000	71071	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1169.00000	1801	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.99100	242.90900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		129730.00000	120803	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		640.00000	893	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.86800	8.74200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.86400	8.76100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.67600	8.56600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.47700	8.35500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.95900	8.84900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.81000	8.71700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.82500	8.72500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.80400	8.70100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.85400	7.78300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.90700	7.85300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2086.00000	2219	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			8.56300	8.47200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3614.00000	3829	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		20.00000	14	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.91300	8.72400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3152.00000	3560	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		165.00000	113	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.11100	8.88200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3620.00000	4102	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		249.00000	175	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13900	8.91600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3809.00000	4263	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		356.00000	268	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17600	8.98100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4327.00000	4748	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		445.00000	356	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.18100	8.98200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26519.00000	26745	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22884.00000	22626	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.88400	8.71500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		26831.00000	29878	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.04900	8.86400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		31055.00000	33972	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1568.00000	1169	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.00700	8.87100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		65064.00000	70267	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.07000	8.93300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		67402.00000	72593	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		27.00000	12	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.84300	8.74400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		98736.00000	104742	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			8.87000	8.77000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		100229.00000	106267	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			7.03800	7.03800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.29200	7.28400		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.55700	7.52900		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.44800	7.42200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.69900	7.66000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.89500	7.84700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.73300	7.69400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.93100	7.88200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.51600	8.46000		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.45	Call		2738.00000	1654	4.37	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	8.45	Put		3108.00000	4094	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		491.00000	193	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8293.00000	10064	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		3738.00000	2434	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2260.00000	3025	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		4915.00000	3412	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		1592.00000	2158	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10948.00000	8979	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		283.00000	384	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		36219.00000	38289	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		13.00000	2	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		17191.00000	19249	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		26650.00000	28719	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		45887.00000	47957	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		55655.00000	57724	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		19774.00000	17708	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		16.00000	19	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.55700	8.43200		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		11120.00000	8965	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10491.00000	12695	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		7620.00000	5928	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14005.00000	16672	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.55	Call		13136.00000	10758	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9020.00000	11001	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		17645.00000	14852	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6596.00000	8163	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		12105.00000	9837	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9731.00000	11822	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		4264.00000	3139	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		19494.00000	22727	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2068.00000	1422	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		26227.00000	29941	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		821.00000	518	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		33998.00000	38054	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		333.00000	197	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		42616.00000	46839	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		120.00000	66	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		51597.00000	55903	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		38.00000	19	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		60800.00000	65141	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		11.00000	5	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		70149.00000	74503	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		23998.00000	20767	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4358.00000	5486	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		30992.00000	27420	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2842.00000	3629	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.55200	8.43400		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		16265.00000	14320	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15741.00000	17658	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		12736.00000	11054	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18793.00000	20974	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22325.00000	20017	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12018.00000	13572	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		18189.00000	16118	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14391.00000	16183	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		17212.00000	15203	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15049.00000	16903	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27918.00000	25343	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9540.00000	10828	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8914.00000	7572	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23266.00000	25787	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5862.00000	4855	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		28586.00000	31442	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3533.00000	2836	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		34706.00000	37872	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2235.00000	1756	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		41935.00000	45319	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1353.00000	1039	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		49660.00000	53209	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		432.00000	316	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		66191.00000	69938	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		783.00000	587	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		57775.00000	61443	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33961.00000	31156	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7585.00000	8644	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.62300	8.58900		8.00	0.00	116.00
R157 On 03/08/2006 Bond Future	8.55	Call		4490.00000	3101	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		7408.00000	8556	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		3061.00000	1969	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		9733.00000	11177	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		1984.00000	1174	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		12424.00000	14151	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		13764.00000	11469	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1811.00000	2052	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	6.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.75	Put		64772.00000	67309	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		190.00000	70	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		25852.00000	28269	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		2.00000	0	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45028.00000	47563	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		84908.00000	87445	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		105444.00000	107981	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		126388.00000	128925	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		30365.00000	27824	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		144.00000	140	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		48144.00000	45605	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5.00000	4	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.64900	8.55900		8.40	3.00	5.00
R157 On 02/11/2006 Bond Future	8.55	Call		21952.00000	18685	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		22611.00000	25912	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		20043.00000	16952	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24374.00000	27851	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	8.75	Call		30443.00000	26504	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16557.00000	19186	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		23949.00000	20508	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		20951.00000	24079	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		42633.00000	37963	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10872.00000	12771	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11960.00000	9760	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		34857.00000	39225	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6275.00000	4898	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		48096.00000	53286	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2805.00000	2073	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		63914.00000	69750	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1233.00000	871	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		82004.00000	88210	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		483.00000	325	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		101297.00000	107707	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		51.00000	31	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		142129.00000	148677	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		167.00000	107	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		121414.00000	127922	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		56303.00000	51054	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7002.00000	8322	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		70944.00000	65264	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4431.00000	5320	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		86172.00000	80187	9.54	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	9.75	Put		2768.00000	3352	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		18237.00000	15324	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26252.00000	29908	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.65100	8.56500		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		32313.00000	29210	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		33386.00000	36413	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30590.00000	27594	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		35249.00000	38383	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		39754.00000	36229	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		26616.00000	29221	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		35925.00000	32610	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		29866.00000	32681	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		34092.00000	30882	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		31592.00000	34513	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		52127.00000	48136	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21519.00000	23658	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21844.00000	19408	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		44634.00000	48328	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14665.00000	12796	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		55927.00000	60187	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9094.00000	7762	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		69176.00000	73974	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5796.00000	4866	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		85054.00000	90253	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3524.00000	2907	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		102321.00000	107834	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2038.00000	1651	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		120746.00000	126488	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		64469.00000	60072	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16711.00000	18444	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77517.00000	72777	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12923.00000	14312	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		91133.00000	86110	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10008.00000	11115	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.35200	8.28700		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.30	Call		9622.00000	5577	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		8146.00000	11455	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		6896.00000	3650	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		11114.00000	15223	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		25496.00000	18990	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1650.00000	2498	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		4693.00000	2231	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		14645.00000	19538	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		554.00000	145	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		33867.00000	40812	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		7.00000	1	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		63492.00000	70840	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		94782.00000	102136	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		127252.00000	134607	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		160950.00000	168304	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		195928.00000	203282	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		51026.00000	43719	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		104.00000	152	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		77053.00000	69699	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3.00000	4	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		102271.00000	94916	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.35900	8.29400		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		34345.00000	30522	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		33667.00000	37149	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		31451.00000	27826	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		36434.00000	40113	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		47146.00000	42578	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		24229.00000	26965	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		28633.00000	25209	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		39317.00000	43197	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		18770.00000	16164	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		52670.00000	57368	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		9870.00000	8223	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		73748.00000	79405	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		4383.00000	3504	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		99347.00000	105772	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1560.00000	1185	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		128767.00000	135695	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		551.00000	401	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		161207.00000	168361	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		167.00000	116	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		195533.00000	202787	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		65589.00000	60227	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15748.00000	17690	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		85874.00000	79898	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10043.00000	11372	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		43.00000	28	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		231437.00000	238726	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.35000	8.28900		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	8.30	Call		53276.00000	49626	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		52042.00000	55211	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		50280.00000	46748	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		54671.00000	57959	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		65969.00000	61868	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		42628.00000	45347	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		47353.00000	43942	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		57410.00000	60818	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		36473.00000	33561	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		69599.00000	73507	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		24942.00000	22668	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		87850.00000	92395	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		15846.00000	14189	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		109626.00000	114789	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9169.00000	8065	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		134960.00000	140676	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5472.00000	4748	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		164463.00000	170558	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3081.00000	2635	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		196511.00000	202884	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1630.00000	1372	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		230794.00000	237356	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		83227.00000	78624	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		33115.00000	35332	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		101599.00000	96566	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25638.00000	27425	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.57800	8.37700		2.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.45	Call		1777.00000	394	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		712.00000	2259	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		433.00000	34	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2291.00000	4822	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2848.00000	901	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		325.00000	1309	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		2286.00000	614	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		492.00000	1750	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		5471.00000	2778	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		42.00000	280	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		21.00000	0	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		5548.00000	8457	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		9215.00000	12145	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		12920.00000	15850	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		16644.00000	19574	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		20386.00000	23316	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		24146.00000	27076	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		9047.00000	6132	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	17	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.69300	8.46500		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4186.00000	2864	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3753.00000	5245	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2616.00000	1652	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5279.00000	7129	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4887.00000	3425	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3219.00000	4571	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1489.00000	858	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		7262.00000	9445	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		744.00000	383	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		9640.00000	12093	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		315.00000	142	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		12348.00000	14988	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		135.00000	55	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		15317.00000	18051	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		52.00000	19	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		18397.00000	21178	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		18.00000	6	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		21540.00000	24342	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		31137.00000	33951	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		27920.00000	30733	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		5.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		24719.00000	27529	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		4529.00000	3137	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3479.00000	4900	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.71400	8.47900		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5274.00000	4144	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5062.00000	6295	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3951.00000	3010	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6261.00000	7682	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		6815.00000	5506	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4092.00000	5145	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		6493.00000	5218	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4271.00000	5359	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2804.00000	2056	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7645.00000	9259	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		1901.00000	1336	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9282.00000	11079	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1209.00000	808	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11139.00000	13101	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		794.00000	512	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13283.00000	15364	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		502.00000	312	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15560.00000	17733	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		306.00000	183	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17942.00000	20182	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		54.00000	29	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		25484.00000	27821	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		100.00000	55	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22923.00000	25240	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		179.00000	103	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20403.00000	22690	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6177.00000	4938	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4458.00000	5581	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.63300	8.54400		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.55	Call		4822.00000	2270	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		4465.00000	7183	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		3423.00000	1429	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		6041.00000	9317	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		2320.00000	845	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		7924.00000	11720	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		13099.00000	8653	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		955.00000	1779	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		6515.00000	3406	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		3195.00000	5356	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		26693.00000	21486	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		63.00000	126	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		279.00000	49	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		17941.00000	22982	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		4.00000	0	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		32999.00000	38265	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		48621.00000	53891	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		64548.00000	69817	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		40848.00000	35580	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		2.00000	3	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.65700	8.56700		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		17212.00000	14642	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		18200.00000	20839	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		15711.00000	13281	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19611.00000	22390	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23900.00000	20797	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13345.00000	15451	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		20424.00000	17582	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15619.00000	17986	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18784.00000	16076	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16870.00000	19371	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		33485.00000	29798	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8738.00000	10260	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9383.00000	7655	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		28008.00000	31489	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4941.00000	3858	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38566.00000	42691	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2216.00000	1639	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		51122.00000	55754	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		980.00000	693	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		65452.00000	70374	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		386.00000	260	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		80718.00000	85801	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		135.00000	87	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		96625.00000	101785	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		42.00000	25	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		112994.00000	118187	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		44291.00000	40139	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5610.00000	6667	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.65600	8.57000		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		26624.00000	24155	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		27760.00000	30160	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		25104.00000	22718	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29089.00000	31572	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		28185.00000	25634	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26484.00000	28802	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		33111.00000	30322	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22954.00000	25035	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		29788.00000	27156	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25258.00000	27495	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		42070.00000	38918	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18023.00000	19740	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		18174.00000	16218	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		36559.00000	39471	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12412.00000	10891	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		45457.00000	48805	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7925.00000	6817	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		55898.00000	59659	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	7.50	Call		5186.00000	4394	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		68360.00000	72437	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3254.00000	2713	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		81906.00000	86235	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1953.00000	1601	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		96368.00000	100886	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1119.00000	902	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		111587.00000	116239	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		51757.00000	48287	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14066.00000	15465	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.60300	8.51300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		3562.00000	1160	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4473.00000	8348	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		16620.00000	10762	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		205.00000	624	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		7735.00000	3577	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		1666.00000	3786	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		5421.00000	2132	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		2834.00000	5822	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		33335.00000	27061	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1.00000	4	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		129.00000	11	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		18785.00000	24944	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		36831.00000	43108	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		55446.00000	61723	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		74515.00000	80793	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		94050.00000	100328	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		114064.00000	120341	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.62300	8.53200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		15263.00000	12146	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		14023.00000	17156	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13581.00000	10699	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		15792.00000	19159	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		23172.00000	19140	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8288.00000	10506	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		18987.00000	15404	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		10893.00000	13560	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		17066.00000	13715	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		12390.00000	15289	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		6976.00000	5198	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		26687.00000	31160	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3079.00000	2154	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		40707.00000	46032	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1148.00000	749	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		57120.00000	62971	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		356.00000	215	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		75111.00000	81220	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		91.00000	51	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		94078.00000	100288	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		19.00000	10	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		113702.00000	119943	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		154513.00000	160763	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		3.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		133857.00000	140106	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.62300	8.53600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		20980.00000	18013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		20029.00000	22952	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		19333.00000	16522	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		21785.00000	24863	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		28372.00000	24793	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		13968.00000	16279	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		22709.00000	19587	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		18371.00000	21139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		24518.00000	21241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		16809.00000	19423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		39280.00000	35002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8402.00000	10015	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		12334.00000	10280	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		32032.00000	35869	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7313.00000	5930	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		44661.00000	49168	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		4002.00000	3149	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59413.00000	64451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2008.00000	1531	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		75907.00000	81319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		919.00000	677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		93740.00000	99388	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		48.00000	32	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		152361.00000	158235	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		143.00000	98	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		132158.00000	138003	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		381.00000	271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		112570.00000	118350	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			8.59300	8.50800		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.50	Call		5382.00000	2516	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		5972.00000	9336	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		3757.00000	1553	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		8040.00000	12068	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		7378.00000	3839	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		4293.00000	6985	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		9.00000	0	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		38422.00000	44645	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		517.00000	110	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		19772.00000	25595	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.60900	8.52400		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20953.00000	17916	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22700.00000	25815	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31400.00000	27573	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15162.00000	17486	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		26983.00000	23460	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17884.00000	20512	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		22880.00000	19677	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20992.00000	23942	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		24891.00000	21526	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19388.00000	22175	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		43631.00000	39136	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9861.00000	11517	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12663.00000	10471	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		32861.00000	36822	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6741.00000	5347	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		45872.00000	50630	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3060.00000	2306	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		61619.00000	67016	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1355.00000	977	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		79850.00000	85624	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		532.00000	366	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		99488.00000	105473	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		184.00000	120	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		120140.00000	126228	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		15.00000	9	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		163656.00000	169801	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		56.00000	34	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		141568.00000	147699	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.60700	8.52500		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32929.00000	29936	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34727.00000	37600	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43192.00000	39713	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		27210.00000	29598	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		38946.00000	35655	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30022.00000	32598	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		34885.00000	31791	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33092.00000	35864	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36891.00000	33698	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		31524.00000	34197	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		54524.00000	50613	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21204.00000	23159	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		23957.00000	21487	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		43989.00000	47386	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16458.00000	14526	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		55192.00000	59126	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10537.00000	9123	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		68452.00000	72905	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6889.00000	5877	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		84480.00000	89335	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4306.00000	3616	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		102082.00000	107259	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2566.00000	2120	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		121052.00000	126472	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		783.00000	624	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		162319.00000	168026	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1455.00000	1181	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		141188.00000	146781	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.56800	8.48800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		4766.00000	1967	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		3880.00000	6964	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		3056.00000	1058	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		5869.00000	9752	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		9597.00000	5238	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		1377.00000	2900	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		6961.00000	3343	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		2398.00000	4662	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		1.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		37049.00000	42930	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		235.00000	31	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		18049.00000	23728	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.58100	8.50100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		9518.00000	6819	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9591.00000	12713	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		7820.00000	5471	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11558.00000	15030	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		15860.00000	12118	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	8.65	Put		5059.00000	7139	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		11428.00000	8375	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		7856.00000	10625	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		13545.00000	10142	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6349.00000	8767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		21025.00000	16669	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3074.00000	4539	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3070.00000	1931	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		21672.00000	26354	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		652.00000	351	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		38304.00000	43825	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		85.00000	39	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		57325.00000	63100	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		7.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		77389.00000	83206	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		98097.00000	103918	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		119402.00000	125223	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		141317.00000	147138	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		36157.00000	30786	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		671.00000	1121	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.57700	8.50100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22236.00000	19481	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		22308.00000	25032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		20514.00000	17901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		24216.00000	27082	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		27899.00000	24722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		17200.00000	19502	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24041.00000	21144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		20503.00000	23086	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		25929.00000	22892	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		18801.00000	21243	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		32074.00000	28626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14292.00000	16322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14476.00000	12421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		32896.00000	36320	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8786.00000	7368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		46063.00000	50123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4938.00000	4038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		61595.00000	66174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2553.00000	2032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		79132.00000	84090	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1208.00000	934	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		98265.00000	103470	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		519.00000	389	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		118631.00000	123980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		202.00000	147	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		139961.00000	145384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43772.00000	39704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8613.00000	10023	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		71.00000	50	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		162089.00000	167547	8.55	0.00	0.00
Total for Derivatives:							28.00	2,877.00

Grand Total: **28.00** **2,877.00**